

LIFE, ACCIDENT AND HEALTH C		AL BENEFIT SOCIETIES - ASSOCIATION E	
	QUA	RTERLY STATEMEN	Т
		AS OF JUNE 30, 2021	
	OF	THE CONDITION AND AFFAIRS OF THE	
	Allstate	Life Insurance Comp	anv
NAIC Group		-	B ID Number 36-2554642
Organized under the Laws of	(Current) (Prior) Illinois	. State of Domicile or Port of	Entry IL
		United States of America	-
Country of Domicile		cident and Health [X] Fraternal Benefit Societies [	1
Licensed as business type:			
Incorporated/Organized	03/06/1957		
Statutory Home Office	3075 Sanders Road (Street and Number		Northbrook, IL, US 60062-7127 or Town, State, Country and Zip Code)
March Installation Office	(Ober and Hambo	3075 Sanders Road	
Main Administrative Office		(Street and Number)	
the second se	(, IL, US 60062-7127	,	847-402-5000 Area Code) (Telephone Number)
(City or Town, St	ate, Country and Zip Code)		
	75 Sanders Road, Suite G4 reet and Number or P.O. Bo		Northbrook, IL, US 60062-7127 or Town, State, Country and Zip Code)
(50	leet and Number of F.O. Do		······································
Primary Location of Books and Records	·····	3075 Sanders Road, Suite G4E (Street and Number)	
Northbrook	<, IL, US 60062-7127		847-402-5000
(City or Town, St	ate, Country and Zip Code)	( <i>i</i>	Area Code) (Telephone Number)
Internet Website Address		www.allstate.com	
Statutory Statement Contact	Cynthia Ro	odrigues	847-402-5345
	(Nam		(Area Code) (Telephone Number) 833-246-8303
	d@Allstate.com mail Address)	))	(FAX Number)
(			
Description		RTEN Chief Financial Officer	MARIO IMBARRATO
Secretary	JESSE EDWARD ME ANGELA KAY FON	TANA Treasurer	
······································			
JOHN EDWARD DUGENSKE, Chie	f Executive Officer	OTHER JOHN CHARLES PINTOZZI*, Controller	THERESA MARY RESNICK, Actuary
THOMAS JOSEPH WILSON II, Cha			
		DIRECTORS OR TRUSTEES	
JOHN EDWARD DUGE			MARIO IMBARRATO JULIE PARSONS
REBECCA DIANE KENN JOHN CHARLES PINT		JESSE EDWARD MERTEN MARK QUINN PRINDIVILLE	MARIO RIZZO
GLENN THOMAS SHA		THOMAS JOSEPH WILSON II	
State of Illi	nois	· SS:	
County of C	ook		
The officers of this reporting entity being	g duly sworn, each depose	and say that they are the described officers of said re	porting entity, and that on the reporting period stated above,
all of the herein described assets were	the absolute property of the schedules and explanation	he said reporting entity, free and clear from any lien as therein contained, annexed or referred to is a full	s or claims thereon, except as herein stated, and that this and true statement of all the assets and liabilities and of the
condition and affairs of the said reportin	a entity as of the reporting	period stated above, and of its income and deduction	is therefrom for the period ended, and have been completed
in accordance with the NAIC Annual St	tatement Instructions and A	ccounting Practices and Procedures manual except	to the extent that: (1) state law may differ; or, (2) that state
respectively. Furthermore the scope of	of this attestation by the des	scribed officers also includes the related correspondi	g to the best of their information, knowledge and belief, ng electronic filing with the NAIC, when required, that is an
exact copy (except for formatting different	nces due to electronic filing	) of the enclosed statement. The electronic filing ma	y be requested by various regulators in lieu of or in addition
to the enclosed statement.		$\sim$	
CHA//		. And Ma. Intera	· Mario Ambant
	<u> </u>	- wy way way	1. 1990 Comparison Co
JESSE EDWARD MERTEN President	ł	ANGELA KAY FONTANA Secretary	MARIO IMBARRATO Chief Financial Officer

Subscribed and sworn to before me this 6TH \_\_\_\_day of Holiquel Sau 1 Co

MIGUEL SAUCEDO NOTARY 11/04/2024

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

AUGUST 2021

b. If no, 1. State the amendment number

2. Date filed ...... 3. Number of pages attached......

~~~~ 3 OFFICIAL SEAL MIGUEL SAUCEDO NOTARY PUBLIC - STATE OF ILLINOIS ž MY COMMISSION EXPIRES:11/04/24

|            | A3                                                                                                                                          | SETS           |                        |                     |                  |
|------------|---------------------------------------------------------------------------------------------------------------------------------------------|----------------|------------------------|---------------------|------------------|
|            | -                                                                                                                                           | 1              | Current Statement Date | 3                   | 4<br>December 31 |
|            |                                                                                                                                             |                |                        | Net Admitted Assets | Prior Year Net   |
|            |                                                                                                                                             | Assets         | Nonadmitted Assets     | (Cols. 1 - 2)       | Admitted Assets  |
|            | Bonds                                                                                                                                       | 17,978,214,750 |                        | 17,978,214,750      | 17,889,403,061   |
| 2.         | Stocks:                                                                                                                                     | 10 704 500     |                        | 10 704 500          | 05 000 450       |
|            | 2.1 Preferred stocks                                                                                                                        |                |                        |                     |                  |
| 2          | 2.2 Common stocks                                                                                                                           |                |                        |                     | 1,360,490,600    |
| 3.         | Mortgage loans on real estate:<br>3.1 First liens                                                                                           | 2 460 960 076  |                        | 2 460 960 076       | 0 746 470 001    |
|            | 3.2 Other than first liens.                                                                                                                 |                |                        |                     |                  |
| 4.         | Real estate:                                                                                                                                |                |                        |                     |                  |
| 4.         | 4.1 Properties occupied by the company (less \$                                                                                             |                |                        |                     |                  |
|            | encumbrances)                                                                                                                               |                |                        |                     |                  |
|            | 4.2 Properties held for the production of income (less                                                                                      |                |                        |                     |                  |
|            | security in the production of meetine (less     security in the production of meetine (less     security in the production of meetine (less |                |                        |                     |                  |
|            | 4.3 Properties held for sale (less \$                                                                                                       |                |                        |                     |                  |
|            | encumbrances)                                                                                                                               |                |                        |                     |                  |
| 5          | Cash (\$65,500,946 ), cash equivalents                                                                                                      |                |                        |                     |                  |
| 5.         | (\$                                                                                                                                         |                |                        |                     |                  |
|            | investments (\$                                                                                                                             | 922 556 516    |                        | 822 556 516         | 600 616 077      |
| c          | Contract loans (including \$premium notes)                                                                                                  |                |                        |                     |                  |
|            | Derivatives                                                                                                                                 |                |                        |                     |                  |
| 7.         | Other invested assets                                                                                                                       | , ,            |                        |                     |                  |
| 8.         | Receivables for securities                                                                                                                  |                |                        |                     |                  |
| 9.<br>10   | Securities lending reinvested collateral assets                                                                                             |                |                        |                     |                  |
| 10.        |                                                                                                                                             |                |                        |                     |                  |
| 11.        | Aggregate write-ins for invested assets                                                                                                     |                |                        |                     | 27 022 001 114   |
| 12.        |                                                                                                                                             |                |                        | 20,438,032,231.     |                  |
| 13.        | Title plants less \$ charged off (for Title insurers                                                                                        |                |                        |                     |                  |
|            | only)                                                                                                                                       |                |                        |                     | 100 000 745      |
|            | Investment income due and accrued                                                                                                           |                |                        |                     |                  |
| 15.        | Premiums and considerations:                                                                                                                | (0,000,575)    | 00.070                 | (0.174.550)         | (7 751 705       |
|            | 15.1 Uncollected premiums and agents' balances in the course of collection.                                                                 | (2,093,575)    | 80,978                 | (2,174,003).        |                  |
|            | 15.2 Deferred premiums, agents' balances and installments booked but                                                                        |                |                        |                     |                  |
|            | deferred and not yet due (including \$                                                                                                      | 170 705 007    |                        | 170 705 007         | 000 000 007      |
|            | earned but unbilled premiums)                                                                                                               | 1/8,725,967    |                        | 178,725,967         |                  |
|            | 15.3 Accrued retrospective premiums (\$                                                                                                     |                |                        |                     |                  |
| 10         |                                                                                                                                             |                |                        |                     |                  |
| 16.        | Reinsurance:                                                                                                                                | 00 700 000     | 0.000.105              |                     |                  |
|            | 16.1 Amounts recoverable from reinsurers                                                                                                    |                |                        |                     |                  |
|            | 16.2 Funds held by or deposited with reinsured companies                                                                                    |                |                        |                     |                  |
| 47         | 16.3 Other amounts receivable under reinsurance contracts                                                                                   |                |                        |                     |                  |
|            | Amounts receivable relating to uninsured plans<br>Current federal and foreign income tax recoverable and interest thereon                   |                |                        |                     |                  |
|            | Net deferred tax asset                                                                                                                      |                |                        |                     |                  |
|            | Guaranty funds receivable or on deposit                                                                                                     |                |                        |                     |                  |
| 19.<br>20  |                                                                                                                                             |                |                        |                     |                  |
| 20.<br>21. | Electronic data processing equipment and software<br>Furniture and equipment, including health care delivery assets                         |                |                        |                     |                  |
| ۲۱.        | (\$                                                                                                                                         |                |                        |                     |                  |
| 22.        | (                                                                                                                                           |                |                        |                     |                  |
|            | Receivables from parent, subsidiaries and affiliates                                                                                        |                |                        |                     |                  |
|            | Health care (\$                                                                                                                             |                |                        |                     |                  |
| 24.<br>25. | Aggregate write-ins for other than invested assets                                                                                          |                |                        |                     |                  |
| 25.<br>26. | Total assets excluding Separate Accounts, Segregated Accounts and                                                                           |                | ٤٠٠, ٥٠٠, 40U          |                     |                  |
| 20.        | Protected Cell Accounts (Lines 12 to 25)                                                                                                    |                |                        |                     |                  |
| 27.        | From Separate Accounts, Segregated Accounts and Protected Cell                                                                              |                |                        |                     |                  |
|            |                                                                                                                                             |                |                        | 3,305,958,319       |                  |
| 28.        | Total (Lines 26 and 27)                                                                                                                     | 30,566,742,101 | 333,690,611            | 30,233,051,490      | 30,842,882,664   |
|            | 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.      | Advanced benefits                                                                                                                           |                |                        |                     |                  |
| 2502.      | Premium tax recoverable                                                                                                                     | 1, 131, 984    |                        | 1,131,984           | 1, 154, 419      |
| 2503.      | Accounts receivable                                                                                                                         | 1,556,716      | 1,054,946              |                     | 3,654,450        |
| 2598.      | Summary of remaining write-ins for Line 25 from overflow page                                                                               |                |                        |                     | 5,348,161        |
| 2599.      | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                   | 263,992,351    |                        | 29,986,871          | 44,935,357       |

ASSETS

# LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 1<br>Current<br>Statement Date                                                                                      | 2<br>December 31<br>Prior Year                                                                                       |
|-----------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|
| 1.                                                                                                                          | Aggregate reserve for life contracts \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 19.019.736.250                                                                                                      | 19.153.234.862                                                                                                       |
| 2.                                                                                                                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                     |                                                                                                                      |
| 3.                                                                                                                          | Liability for deposit-type contracts (including \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 1,673,768,075                                                                                                       | 1,737,762,010                                                                                                        |
| 4.                                                                                                                          | Contract claims:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | /                                                                                                                   |                                                                                                                      |
|                                                                                                                             | 4.1 Life<br>4.2 Accident and health                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                     |                                                                                                                      |
| 5.                                                                                                                          | Policyholders' dividends/refunds to members \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                                     |                                                                                                                      |
| 0.                                                                                                                          | and unpaid                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                     |                                                                                                                      |
| 6.                                                                                                                          | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated<br>amounts:                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                     |                                                                                                                      |
| 7.<br>8.                                                                                                                    | Amount provisionally held for deferred dividend policies not included in Line 6<br>Premiums and annuity considerations for life and accident and health contracts received in advance less                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                     |                                                                                                                      |
| 9.                                                                                                                          | <ul> <li>discount; including \$1,386,560 accident and health premiums</li> <li>Contract liabilities not included elsewhere:</li> <li>9.1 Surrender values on canceled contracts</li></ul>                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 9.2 Provision for experience rating refunds, including the liability of \$accident and health experience rating refunds of which \$is for medical loss ratio rebate per the Public Health Service Act                                                                                                                                                                                                                                                                                                                                           |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 9.3 Other amounts payable on reinsurance, including \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 9.4 Interest Maintenance Reserve                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                     |                                                                                                                      |
| 10.                                                                                                                         | Commissions to agents due or accrued-life and annuity contracts \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                                     |                                                                                                                      |
| 11.                                                                                                                         | Commissions and expense allowances payable on reinsurance assumed                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                                     | 4,576,530                                                                                                            |
| 12.                                                                                                                         | General expenses due or accrued                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 4,756,221                                                                                                           |                                                                                                                      |
| 13.                                                                                                                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | (40,005,400)                                                                                                        | (10, 170, 050                                                                                                        |
| 11                                                                                                                          | allowances recognized in reserves, net of reinsured allowances)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                     |                                                                                                                      |
| 14.<br>15.1                                                                                                                 | Taxes, licenses and fees due or accrued, excluding federal income taxes<br>Current federal and foreign income taxes, including \$                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | Net deferred tax liability                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                     |                                                                                                                      |
| 16.                                                                                                                         | Unearned investment income                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 1, 198, 474                                                                                                         | 1,202,882                                                                                                            |
| 17.                                                                                                                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                     |                                                                                                                      |
| 18.                                                                                                                         | Amounts held for agents' account, including \$ agents' credit balances                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                                     |                                                                                                                      |
| 19.<br>20.                                                                                                                  | Remittances and items not allocated<br>Net adjustment in assets and liabilities due to foreign exchange rates                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                                     |                                                                                                                      |
| 20.<br>21.<br>22.                                                                                                           | Liability for benefits for employees and agents if not included above                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                     |                                                                                                                      |
| 22.                                                                                                                         | Dividends to stockholders declared and unpaid                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                                     |                                                                                                                      |
| 24.                                                                                                                         | Miscellaneous liabilities:<br>24.01 Asset valuation reserve                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 24.02 Reinsurance in unauthorized and certified (\$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 24.05 Drafts outstanding                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 24.06 Liability for amounts held under uninsured plans                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 24.07 Funds held under coinsurance                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 24.09 Payable for securities                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 24.10 Payable for securities lending                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 24.11 Capital notes \$ and interest thereon \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                                     |                                                                                                                      |
| 25.                                                                                                                         | Aggregate write-ins for liabilities                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                     | 35,760,500                                                                                                           |
| 26.                                                                                                                         | Total liabilities excluding Separate Accounts business (Lines 1 to 25)                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                                     | 23,714,785,129                                                                                                       |
| 27.<br>28.                                                                                                                  | From Separate Accounts Statement<br>Total liabilities (Lines 26 and 27)                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | ,,,                                                                                                                 |                                                                                                                      |
| 20.                                                                                                                         | Common capital stock                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                                     |                                                                                                                      |
| 30.                                                                                                                         | Preferred capital stock                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                                                     |                                                                                                                      |
| 31.                                                                                                                         | Aggregate write-ins for other than special surplus funds                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                                                                                     |                                                                                                                      |
| 32.                                                                                                                         | Surplus notes                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                                     |                                                                                                                      |
| 33.<br>34.                                                                                                                  | Gross paid in and contributed surplus                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                     |                                                                                                                      |
| 34.<br>35.                                                                                                                  | Unassigned funds (surplus)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 1,825,750.601                                                                                                       | 2,033.874.820                                                                                                        |
| 36.                                                                                                                         | Less treasury stock, at cost:<br>36.1                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                     |                                                                                                                      |
|                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                     |                                                                                                                      |
|                                                                                                                             | 36.2 shares preferred (value included in Line 30 \$)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                                     |                                                                                                                      |
| 37.                                                                                                                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 3,713,260,918                                                                                                       | 3,921,385,137                                                                                                        |
| 37.<br>38.                                                                                                                  | 36.2       shares preferred (value included in Line 30 \$)         Surplus (Total Lines 31+32+33+34+35-36) (including \$       in Separate Accounts Statement)         Totals of Lines 29, 30 and 37                                                                                                                                                                                                                                                                                                                                            | 3,713,260,918<br>3,718,663,518                                                                                      | 3,921,385,137<br>3,926,787,737                                                                                       |
| 37.<br>38.<br>39.                                                                                                           | 36.2       shares preferred (value included in Line 30 \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | 3,713,260,918<br>3,718,663,518<br>30,233,051,490                                                                    | 3,921,385,137<br>3,926,787,737<br>30,842,882,664                                                                     |
| 37.<br>38.<br><u>39.</u><br>2501.                                                                                           | 36.2       shares preferred (value included in Line 30 \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | 3,713,260,918<br>3,718,663,518<br>30,233,051,490<br>20,768,512                                                      | 3,921,385,137<br>3,926,787,737<br>30,842,882,664                                                                     |
| 37.<br>38.<br>39.<br>2501.<br>2502.                                                                                         | 36.2       shares preferred (value included in Line 30 \$)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 3,713,260,918<br>3,718,663,518<br>30,233,051,490<br>20,768,512<br>2,949,459                                         | 3,921,385,137<br>3,926,787,737<br>30,842,882,664<br>20,686,127<br>2,627,872                                          |
| 37.<br>38.<br><u>39.</u><br>2501.                                                                                           | 36.2       shares preferred (value included in Line 30 \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | 3,713,260,918<br>3,718,663,518<br>30,233,051,490<br>                                                                | 3,921,385,133<br>3,926,787,733<br>30,842,882,664<br>                                                                 |
| 37.<br>38.<br>39.<br>2501.<br>2502.<br>2503.<br>2598.                                                                       | 36.2       shares preferred (value included in Line 30 \$)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 3,713,260,918<br>3,718,663,518<br>30,233,051,490<br>                                                                | 3,921,385,133<br>3,926,787,733<br>30,842,882,666<br>20,686,12<br>2,627,872<br>1,254,334<br>11,192,165                |
| 37.<br>38.<br>39.<br>2501.<br>2502.<br>2503.<br>2598.<br>2599.<br>3101.                                                     | 36.2       shares preferred (value included in Line 30 \$)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 3,713,260,918<br>3,718,663,518<br>30,233,051,490<br>                                                                | 3,921,385,133<br>3,926,787,733<br>30,842,882,666<br>20,686,127<br>2,627,872<br>1,254,334<br>11,192,167<br>35,760,500 |
| 37.<br>38.<br>39.<br>2501.<br>2502.<br>2503.<br>2598.<br>2599.<br>3101.<br>3102.                                            | 36.2       shares preferred (value included in Line 30 \$)         Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)       in Separate Accounts Statement)         Totals of Lines 29, 30 and 37          Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)          DETAILS OF WRITE-INS                                                                                                                                                                                                                 | 3,713,260,918<br>3,718,663,518<br>30,233,051,490<br>                                                                | 3,921,385,133<br>3,926,787,733<br>30,842,882,666<br>20,686,12<br>2,627,872<br>1,254,334<br>11,192,165<br>35,760,500  |
| 37.<br>38.<br>39.<br>2501.<br>2502.<br>2503.<br>2598.<br>2599.<br>3101.<br>3102.<br>3103.                                   | 36.2       shares preferred (value included in Line 30 \$)         Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)         Totals of Lines 29, 30 and 37         Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)         DETAILS OF WRITE-INS         Reserve for uncashed checks         Collateral and related interest payable         Deferred fee income         Summary of remaining write-ins for Line 25 from overflow page         Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 3,713,260,918<br>3,718,663,518<br>30,233,051,490<br>20,768,512<br>2,949,459<br>1,184,649<br>1,719,101<br>26,621,721 | 3,921,385,133<br>3,926,787,733<br>30,842,882,664<br>20,686,122<br>2,627,872<br>1,254,334<br>11,192,163<br>35,760,500 |
| 37.<br>38.<br>39.<br>2501.<br>2502.<br>2503.<br>2598.<br>2599.<br>3101.<br>3102.<br>3103.<br>3198.                          | 36.2       shares preferred (value included in Line 30 \$)         Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)                                                                                                                                                                                                                                                                                                                                                                                        | 3,713,260,918<br>3,718,663,518<br>30,233,051,490<br>20,768,512<br>2,949,459<br>1,184,649<br>1,719,101<br>26,621,721 | 3,921,385,13<br>3,926,787,73<br>30,842,882,66<br>20,686,12<br>2,627,87<br>1,254,33<br>11,192,16<br>35,760,50         |
| 37.<br>38.<br>39.<br>2501.<br>2502.<br>2503.<br>2598.<br>2599.<br>3101.<br>3102.                                            | 36.2       shares preferred (value included in Line 30 \$)         Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)         Totals of Lines 29, 30 and 37         Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)         DETAILS OF WRITE-INS         Reserve for uncashed checks         Collateral and related interest payable         Deferred fee income         Summary of remaining write-ins for Line 25 from overflow page         Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 3,713,260,918<br>3,718,663,518<br>30,233,051,490<br>20,768,512<br>2,949,459<br>1,184,649<br>1,719,101<br>26,621,721 | 3,921,385,13<br>3,926,787,73<br>30,842,882,664<br>20,686,12<br>2,627,872<br>1,254,334<br>11,192,16<br>35,760,500     |
| 37.<br>38.<br>39.<br>2501.<br>2502.<br>2503.<br>2598.<br>2599.<br>3101.<br>3102.<br>3103.<br>3198.<br>3199.                 | 36.2       shares preferred (value included in Line 30 \$)         Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)                                                                                                                                                                                                                                                                                                                                                                                        | 3,713,260,918<br>3,718,663,518<br>30,233,051,490<br>20,768,512<br>2,949,459<br>1,184,649<br>1,719,101<br>26,621,721 | 3,921,385,137<br>3,926,787,737<br>30,842,882,664<br>20,686,127<br>2,627,872<br>1,254,334<br>11,192,167<br>35,760,500 |
| 37.<br>38.<br>39.<br>2501.<br>2502.<br>2503.<br>2598.<br>2599.<br>3101.<br>3102.<br>3103.<br>3198.<br><u>3199.</u><br>3401. | 36.2       shares preferred (value included in Line 30 \$)         Surplus (Total Lines 31+32+33+34+35-36) (including \$                                                                                                                                                                                                                                                                                                                                                                                                                        | 3,713,260,918<br>3,718,663,518<br>30,233,051,490<br>20,768,512<br>2,949,459<br>1,184,649<br>1,719,101<br>26,621,721 | 3,921,385,137<br>3,926,787,737<br>30,842,882,664<br>20,686,127<br>2,627,872<br>1,254,334<br>11,192,167<br>35,760,500 |

# SUMMARY OF OPERATIONS

|                         |                                                                                                            | 1                           | 2                       | 3                |
|-------------------------|------------------------------------------------------------------------------------------------------------|-----------------------------|-------------------------|------------------|
|                         |                                                                                                            | Current Year                | Prior Year              | Prior Year Ended |
|                         |                                                                                                            | To Date                     | To Date                 | December 31      |
| 1.                      | Premiums and annuity considerations for life and accident and health contracts                             |                             |                         | 1,483,815,737    |
| 2.                      | Considerations for supplementary contracts with life contingencies                                         |                             |                         |                  |
| 3.                      | Net investment income                                                                                      |                             |                         | 1, 143, 136, 677 |
| 4.                      | Amortization of Interest Maintenance Reserve (IMR)                                                         |                             |                         |                  |
| 5.                      | Separate Accounts net gain from operations excluding unrealized gains or losses                            |                             |                         |                  |
| 6.                      | Commissions and expense allowances on reinsurance ceded                                                    |                             |                         |                  |
| 7.<br>8.                | Miscellaneous Income:                                                                                      |                             |                         |                  |
| 0.                      | 8.1 Income from fees associated with investment management, administration and contract                    |                             |                         |                  |
|                         | guarantees from Separate Accounts                                                                          | 20.653.088                  | 18.034.517              | 36.535.890       |
|                         | 8.2 Charges and fees for deposit-type contracts                                                            |                             |                         |                  |
|                         | 8.3 Aggregate write-ins for miscellaneous income                                                           | (4.120.771)                 | 25.214.772              | 202.090.989      |
| 9.                      | Totals (Lines 1 to 8.3)                                                                                    | 1,023,859,014               | 894,530,375             | 2,615,017,523    |
| 10.                     | Death benefits                                                                                             | 410.361.065                 | 316,608,084             | 707,804,163      |
| 11.                     | Matured endowments (excluding guaranteed annual pure endowments)                                           | · · ·                       | , ,                     | 1,352,422        |
| 12.                     | Annuity benefits                                                                                           |                             |                         |                  |
| 13.                     | Disability benefits and benefits under accident and health contracts                                       |                             |                         |                  |
| 14.                     | Coupons, guaranteed annual pure endowments and similar benefits                                            |                             |                         |                  |
| 15.                     | Surrender benefits and withdrawals for life contracts                                                      |                             |                         |                  |
| 16.                     | Group conversions                                                                                          |                             |                         |                  |
| 17.                     | Interest and adjustments on contract or deposit-type contract funds                                        |                             |                         |                  |
| 18.                     | Payments on supplementary contracts with life contingencies                                                |                             |                         |                  |
| 19.                     | Increase in aggregate reserves for life and accident and health contracts                                  | (138,469,421)               | (111,444,323)           |                  |
| 20.                     | Totals (Lines 10 to 19)                                                                                    |                             |                         |                  |
| 21.                     | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct                   |                             |                         |                  |
|                         | business only)                                                                                             |                             |                         |                  |
| 22.                     | Commissions and expense allowances on reinsurance assumed                                                  |                             | , ,                     |                  |
| 23.                     | General insurance expenses and fraternal expenses                                                          |                             | , ,                     |                  |
| 24.                     | Insurance taxes, licenses and fees, excluding federal income taxes                                         |                             |                         |                  |
| 25.                     | Increase in loading on deferred and uncollected premiums                                                   |                             |                         |                  |
| 26.                     | Net transfers to or (from) Separate Accounts net of reinsurance                                            |                             | . , , ,                 | (415, 151, 182)  |
| 27.                     | Aggregate write-ins for deductions                                                                         | 15,928,430                  | 15,949,830              | 70,410,587       |
| 28.                     | Totals (Lines 20 to 27)                                                                                    | 958,418,719                 | 933,446,194             | 2,586,998,575    |
| 29.                     | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 65 440 206                  | (20 015 010)            |                  |
| 30.                     | Line 28)<br>Dividends to policyholders and refunds to members                                              | 2,320                       |                         |                  |
| 30.<br>31.              | Net gain from operations after dividends to policyholders, refunds to members and before federal           | 2,320                       | 2,392                   | 3,209            |
| 51.                     | income taxes (Line 29 minus Line 30)                                                                       | 65 437 976                  | (38,918,411)            |                  |
| 32.                     | Federal and foreign income taxes incurred (excluding tax on capital gains)                                 | (17,785,072)                | (14,134,407)            |                  |
| 33.                     | Net gain from operations after dividends to policyholders, refunds to members and federal income           | (,                          | (,,                     | ,                |
| 00.                     |                                                                                                            |                             | (24,784,004)            |                  |
| 34.                     | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital         |                             |                         |                  |
|                         | gains tax of \$                                                                                            |                             |                         |                  |
|                         | transferred to the IMR)                                                                                    | 89,426,582                  | (49,026,777)            | 29,153,882       |
| 35.                     | Net income (Line 33 plus Line 34)                                                                          | 172,649,629                 | (73,810,780)            | 56,951,659       |
|                         | CAPITAL AND SURPLUS ACCOUNT                                                                                | , ,                         | , , , ,                 | , ,              |
| 36.                     | Capital and surplus, December 31, prior year                                                               | 3,926,787,737               | 3,816,887,156           | 3,816,887,156    |
| 37.                     | Net income (Line 35)                                                                                       |                             | (73,810,780)            | 56,951,659       |
| 38.                     | Change in net unrealized capital gains (losses) less capital gains tax of \$                               |                             |                         | (130,830,371)    |
| 39.                     | Change in net unrealized foreign exchange capital gain (loss)                                              |                             |                         |                  |
| 40.                     |                                                                                                            | 23,615,396                  |                         |                  |
| 41.                     | Change in nonadmitted assets                                                                               |                             |                         |                  |
| 42.                     | Change in liability for reinsurance in unauthorized and certified companies                                |                             |                         |                  |
| 43.                     | Change in reserve on account of change in valuation basis, (increase) or decrease                          |                             |                         |                  |
| 44.                     | Change in asset valuation reserve                                                                          |                             |                         |                  |
| 45.                     | Change in treasury stock                                                                                   |                             |                         |                  |
| 46.                     | Surplus (contributed to) withdrawn from Separate Accounts during period                                    |                             |                         |                  |
| 47.                     | Other changes in surplus in Separate Accounts Statement                                                    |                             |                         |                  |
| 48.                     | Change in surplus notes                                                                                    |                             |                         |                  |
| 49.                     | Cumulative effect of changes in accounting principles                                                      |                             |                         |                  |
| 50.                     | Capital changes:                                                                                           |                             |                         |                  |
|                         | 50.1 Paid in                                                                                               |                             |                         |                  |
|                         | 50.2 Transferred from surplus (Stock Dividend)                                                             |                             |                         |                  |
|                         | 50.3 Transferred to surplus                                                                                |                             |                         |                  |
| 51.                     | Surplus adjustment:                                                                                        |                             |                         |                  |
|                         | 51.1 Paid in                                                                                               |                             |                         |                  |
|                         | 51.2 Transferred to capital (Stock Dividend)                                                               |                             |                         |                  |
|                         | 51.3 Transferred from capital                                                                              |                             |                         |                  |
|                         | 51.4 Change in surplus as a result of reinsurance                                                          |                             |                         |                  |
| 52.                     | Dividends to stockholders                                                                                  |                             |                         |                  |
| 53.                     | Aggregate write-ins for gains and losses in surplus                                                        |                             | (70 404 005)            | 100 000 501      |
| 54.                     | Net change in capital and surplus for the year (Lines 37 through 53)                                       | (208, 124, 219)             | (76,101,825)            | 109,900,581      |
| 55.                     | Capital and surplus, as of statement date (Lines 36 + 54)                                                  | 3,718,663,518               | 3,740,785,332           | 3,926,787,737    |
| 00.0-                   | DETAILS OF WRITE-INS                                                                                       | 10 501 000                  | 40,000,000              | 00 004 000       |
| 08.301                  | Non-proprietary product revenue                                                                            |                             |                         |                  |
|                         | Fund manager fees                                                                                          |                             |                         | 1,213,356        |
|                         | Allocated share of gain (loss) on sale of fixed assets                                                     |                             |                         |                  |
|                         | Summary of remaining write-ins for Line 8.3 from overflow page                                             | (17,487,002)<br>(4,120,771) | 8,023,723<br>25,214,772 | 202,090,989      |
|                         | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)<br>Funds withheld expense                |                             |                         |                  |
|                         | Fines and penalties                                                                                        |                             |                         |                  |
|                         |                                                                                                            |                             |                         |                  |
| 2703.<br>2700           | Net change in discontinued operations liability                                                            | ├                           |                         |                  |
| 2798.                   | Summary of remaining write-ins for Line 27 from overflow page                                              | 15.928.430                  | 15,949,830              |                  |
| 2700                    | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)                                                  | - , - , -                   |                         |                  |
|                         |                                                                                                            |                             |                         |                  |
| 5301.                   |                                                                                                            |                             |                         |                  |
| 5301.<br>5302.          |                                                                                                            |                             |                         |                  |
| 5301.<br>5302.<br>5303. |                                                                                                            |                             |                         |                  |

## **CASH FLOW**

|       | CASITILOW                                                                                                      |                                         |                            |                                      |
|-------|----------------------------------------------------------------------------------------------------------------|-----------------------------------------|----------------------------|--------------------------------------|
|       |                                                                                                                | 1<br>Current Year<br>To Date            | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|       | Cash from Operations                                                                                           |                                         |                            |                                      |
| 1.    | Premiums collected net of reinsurance                                                                          |                                         |                            |                                      |
| 2.    |                                                                                                                | , ,                                     |                            | 1, 169,076,037                       |
| 3.    | Miscellaneous income                                                                                           | 103,976,528                             | 212,516,517                | 342,624,611                          |
| 4.    | Total (Lines 1 to 3)                                                                                           | 1,309,324,940                           | 1,226,850,510              | 2,422,116,201                        |
| 5.    | Benefit and loss related payments                                                                              |                                         |                            | 2,385,791,993                        |
| 6.    | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts                            |                                         |                            |                                      |
| 7.    | Commissions, expenses paid and aggregate write-ins for deductions                                              |                                         |                            |                                      |
| 8.    | Dividends paid to policyholders                                                                                | 2,456                                   | 2,698                      |                                      |
| 9.    | Federal and foreign income taxes paid (recovered) net of \$ tax on capital                                     |                                         |                            |                                      |
|       | gains (losses)                                                                                                 | 32,237,623                              | 19,586,527                 | 10,198,492                           |
| 10.   | Total (Lines 5 through 9)                                                                                      | 1,329,943,764                           | 1,198,201,176              | 2,307,651,808                        |
| 11.   | Net cash from operations (Line 4 minus Line 10)                                                                | (20,618,824)                            | 28,649,334                 | 114,464,393                          |
|       | Cash from Investments                                                                                          |                                         |                            |                                      |
| 12.   | Proceeds from investments sold, matured or repaid:                                                             |                                         |                            |                                      |
|       | 12.1 Bonds                                                                                                     |                                         | 2,435,642,850              | 4,180,569,861                        |
|       | 12.2 Stocks                                                                                                    |                                         |                            |                                      |
|       | 12.3 Mortgage loans                                                                                            |                                         |                            |                                      |
|       | 12.4 Real estate                                                                                               |                                         |                            |                                      |
|       | 12.5 Other invested assets                                                                                     |                                         |                            |                                      |
|       | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments                                |                                         | (351,491)                  | (380,663                             |
|       | 12.7 Miscellaneous proceeds                                                                                    |                                         |                            |                                      |
|       | 12.8 Total investment proceeds (Lines 12.1 to 12.7)                                                            |                                         |                            | 5,998,116,186                        |
| 13.   | Cost of investments acquired (long-term only):                                                                 |                                         |                            |                                      |
|       | 13.1 Bonds                                                                                                     |                                         | 2,161,972,366              | 4,851,410,584                        |
|       | 13.2 Stocks                                                                                                    |                                         |                            |                                      |
|       | 13.3 Mortgage loans                                                                                            |                                         |                            |                                      |
|       | 13.4 Real estate                                                                                               |                                         | (13,998,276)               | (4,215,609                           |
|       | 13.5 Other invested assets                                                                                     |                                         |                            |                                      |
|       | 13.6 Miscellaneous applications                                                                                | 22,497,943                              | 8,373,028                  | 160,962,515                          |
|       | 13.7 Total investments acquired (Lines 13.1 to 13.6)                                                           | 2,455,310,062                           | 2,899,191,526              | 6,006,344,238                        |
| 14.   | Net increase (or decrease) in contract loans and premium notes                                                 | (14,661,318)                            | (6,934,894)                | (12,651,224                          |
| 15.   | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)                                              | 570,314,694                             | 165,115,672                | 4,423,172                            |
|       | 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                                    |                                         | (118,065,041)              |                                      |
|       | 16.5 Dividends to stockholders                                                                                 |                                         |                            |                                      |
|       | 16.6 Other cash provided (applied)                                                                             | (264,308,491)                           | (108,322,783)              | (82,329,447                          |
| 17.   | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (407,756,331)                           | (226,387,824)              | (321,554,425                         |
|       | 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)                |                                         | (32,622,818)               |                                      |
| 19.   | Cash, cash equivalents and short-term investments:                                                             |                                         | . , , ,                    |                                      |
|       | 19.1 Beginning of year                                                                                         |                                         |                            |                                      |
|       | 19.2 End of period (Line 18 plus Line 19.1)                                                                    | 832,556,516                             | 860,661,019                | 690,616,977                          |
|       |                                                                                                                | , , , , , , , , , , , , , , , , , , , , |                            | , ,                                  |
|       | upplemental disclosures of cash flow information for non-cash transactions:<br>01. Dividends to parent         |                                         |                            |                                      |
| 20.00 | 02. Portfolio investments exchanged                                                                            |                                         |                            |                                      |
|       |                                                                                                                |                                         | 61,673,942                 |                                      |
| 20.00 | 05. Reinvestment of non-cash distributions from other invested assets                                          |                                         | 11,545,074                 |                                      |
|       |                                                                                                                |                                         | 5,692,735<br>              |                                      |
|       |                                                                                                                |                                         |                            | 1, 144, 777                          |

.82,359,385 .79,222

...707,777 ....88,131

| Note: Suppleme | ental disclosures of cash flow information for non-cash transactions: |        |   |
|----------------|-----------------------------------------------------------------------|--------|---|
| 20.0011. Cha   | ange in contingent financial liability                                | <br>   |   |
| 20.0012. Ass   | sets transferred from an affiliate due to reinsurance                 | <br>   |   |
| 20.0013. Int   | terest maintenance reserves transferred due to reinsurance            | <br>   |   |
| 20.0014. Sto   | ock distributions — a return of capital                               | <br>   |   |
|                | ange in deferred premium financial guaranty liability                 | 40.842 | , |
|                | · · · · · · · · · · · · · · · · · · ·                                 | ,      |   |

# **EXHIBIT 1**

## DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| Current Year         Prior |       | DIRECT FREMIONS AND DEPOSIT-TIPE C                            | UNIRACIS    | -           | -           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|---------------------------------------------------------------|-------------|-------------|-------------|
| 1.       Industrial life                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |                                                               |             |             |             |
| 2.       Ordinary life insurance       169, 601, 415       117, 981, 683       305, 512, 769         3.       Ordinary life insurance       9, 066, 341       7, 624, 139       115, 173, 902         4.       Credit life (group and individual)       8, 068, 840       8, 514, 076       168, 683, 300         5.       Group Infe insurance       8, 068, 840       8, 514, 076       16, 688, 300         6.       Group annuities       2, 651, 264       2, 151, 437       5, 516, 011         7.       A & H - group       6, 843, 727       7, 559, 540       14, 657, 224         8.       A & H - orber       516, 373       569, 809       1, 102, 517         10.       Aggregate of all other lines of business       569, 960       144, 400, 683       358, 830, 724         11.       Subtotal (Lines 11 through 10)       196, 965, 960       144, 400, 683       358, 830, 724         12.       Fratemal (Fratemal Benefit Societies Onty)       196, 965, 960       144, 400, 693       358, 830, 724         13.       Subtotal (Lines 13 and 14)       196, 965, 960       144, 400, 693       358, 830, 724         1001.       1002       104, 400, 693       358, 830, 724       1044, 400, 693       358, 830, 724         1003.       1044, 400, 693       358,                                                                                                                                     |       |                                                               | To Date     | To Date     | December of |
| 3.       Ordinary individual annuities       9,066,341       .7,624,139       .15,173,902         4.       Credit life (group and individual)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 1.    | Industrial life                                               |             |             |             |
| 4. Credit life (group and individual)       8.086,840       8.514.076       16.688,300         5. Group life insurance       8.086,840       8.514.076       16.688,300         6. Group annuities       2.851,284       2.151,437       5.516.011         7. A & H - group       6.843,727       7.559,540       14.657,224         8. A & H - credit (group and individual)       9       A & H - other       516.373       .569,809       1,102,517         10. Aggregate of all other lines of business       11       Subtotal (Lines 1 through 10)       196,965,960       144,400,693       358,830,724         11. Subtotal (Lines 11 through 12)       196,965,960       144,400,693       358,830,724         12. Fratemal (Fratemal Benefit Societies Only)       196,965,960       144,400,693       358,830,724         13. Subtotal (Lines 11 through 12)       196,965,960       144,400,693       358,830,724         14. Deposit-type contracts       11       196,965,960       144,400,693       358,830,724         10. Detail (Lines 13 and 14)       196,965,960       144,400,693       358,830,724         1002.       1003       104,400,693       1058,830,724         1003.       1004       196,965,960       144,400,693       1058,830,724         1004       196,965,960                                                                                                                         | 2.    | Ordinary life insurance                                       |             |             |             |
| 5. Group life insurance       8,086,840       8,514,076       16,868,300         6. Group annuities       2,851,284       2,151,437       5,516,011         7. A & H - group       6,843,727       7,559,540       14,657,224         8. A & H - credit (group and individual)       6,843,727       7,559,540       14,657,224         8. A & H - credit (group and individual)       516,373       569,809       1,102,517         10. Aggregate of all other lines of business       11       Subtotal (Lines 1 through 10)       196,965,960       144,400,693       358,830,724         11. Subtotal (Lines 11 through 12)       196,965,960       144,400,693       358,830,724         12. Fratemal (Fratemal Benefit Societies Only)       196,965,960       144,400,693       358,830,724         13. Subtotal (Lines 11 through 12)       196,965,960       144,400,693       358,830,724         14. Deposit-type contracts       196,965,960       144,400,693       358,830,724         102.       196,965,960       144,400,693       358,830,724         102.       196,965,960       144,400,693       358,830,724         102.       196,965,960       144,400,693       358,830,724         102.       196,965,960       144,400,693       358,830,724         102.       19                                                                                                                                  | 3.    | Ordinary individual annuities                                 | 9,066,341   | 7,624,139   |             |
| 6. Group annuities       2,851,264       2,151,437       5,516,011         7. A & H - group       .6,843,727       .7,559,540       .14,657,224         8. A & H - credit (group and individual)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 4.    | Credit life (group and individual)                            |             |             |             |
| 7. A & H - group       6,843,727       7,559,540       .14,657,224         8. A & H - ordeit (group and individual)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 5.    | Group life insurance                                          |             |             |             |
| 8. A & H - credit (group and individual)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 6.    | Group annuities                                               | 2,851,264   | 2,151,437   | 5,516,011   |
| 9. A & H - other       .516,373       .569,809       .1,102,517         10. Aggregate of all other lines of business                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | 7.    | A & H - group                                                 | 6,843,727   | 7,559,540   |             |
| 10. Aggregate of all other lines of business                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 8.    | A & H - credit (group and individual)                         |             |             |             |
| 11.       Subtotal (Lines 1 through 10)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 9.    | A & H - other                                                 |             |             | 1, 102, 517 |
| 12. Fraternal (Fraternal Benefit Societies Only)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 10.   | Aggregate of all other lines of business                      |             |             |             |
| 13. Subtotal (Lines 11 through 12)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 11.   | Subtotal (Lines 1 through 10)                                 |             |             |             |
| 14. Deposit-type contracts       196,965,960       144,400,693       358,830,724         15. Total (Lines 13 and 14)       196,965,960       144,400,693       358,830,724         DETAILS OF WRITE-INS       1001.       1002.       1002.       1003.       1003.         1003.       1008.       Summary of remaining write-ins for Line 10 from overflow page       101.       101.       101.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 12.   | Fraternal (Fraternal Benefit Societies Only)                  |             |             |             |
| 15. Total (Lines 13 and 14)       196,965,960       144,400,693       358,830,724         DETAILS OF WRITE-INS       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.       001.                                                                                                                                                                                                                                                              | 13.   | Subtotal (Lines 11 through 12)                                |             |             |             |
| DETAILS OF WRITE-INS DETAILS OF WRITE-INS 1001. 1002. 1003. 1098. Summary of remaining write-ins for Line 10 from overflow page                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 14.   | Deposit-type contracts                                        |             |             |             |
| 1001.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 15.   | Total (Lines 13 and 14)                                       | 196,965,960 | 144,400,693 | 358,830,724 |
| 1002.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       | DETAILS OF WRITE-INS                                          |             |             |             |
| 1003.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 1001. |                                                               |             |             |             |
| 1098. Summary of remaining write-ins for Line 10 from overflow page                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 1002. |                                                               |             |             |             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 1003. |                                                               |             |             |             |
| 1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 1098. | Summary of remaining write-ins for Line 10 from overflow page |             |             |             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 1099. | Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)     |             |             |             |

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(B, C, K, O-R), 6, 7, 9(B, D, E, G-I), 10(D-O), 12(B-I), 13(A-C, E-M), 14(B, C-E), 15, 16-Derivative financial instruments, 17(A), 18, 19, 21(A, B, D-I), 23, 24(A-D) and 26-36. 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 Life Insurance Company (the "Company") 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 ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company holds one nonconforming credit tenant loan ("CTL") with a carrying value of \$14 million as of December 31, 2020. This nonconforming CTL was reported on Schedule D, Part 1 with an NAIC Designation of 2.B FE. The asset was filed with the Securities Valuation Office ("SVO") on January 14, 2021 and included as a permitted practice for the 2020 reporting year pursuant to the Statutory Accounting Principles Working Group INT 20-10. The CTL received an SVO-assigned designation during the first quarter of 2021.

A reconciliation of the Company's net income and capital and surplus between statutory accounting principles ("SAP") per the APPM and practices prescribed or permitted by the IL DOI is shown below.

| (in millio     | n millions) F/S<br>SSAP # Page #                                                                                                                                        |                        |        | F/S<br>Line # | June 30,<br>2021 |    | cember 31,<br>2020 |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|--------|---------------|------------------|----|--------------------|
| Net Inc<br>(1) | ome<br>The Company's state basis (Page 4, Line 35, Columns 1 & 3)                                                                                                       | xxx                    | xxx    | xxx           | \$<br>173        | \$ | 57                 |
| (2)            | State prescribed practices that increase/(decrease) NAIC SAP:                                                                                                           |                        |        |               | -                |    | -                  |
| (3)            | State permitted practices that increase/(decrease) NAIC SAP:                                                                                                            |                        |        |               | <br>-            |    | -                  |
| (4)            | NAIC SAP (1-2-3=4)                                                                                                                                                      | ххх                    | ххх    | xxx           | \$<br>173        | \$ | 57                 |
| Surplus<br>(5) | <b>s</b><br>The Company's state basis (Page 3, Line 38, Columns 1 & 2)                                                                                                  | ххх                    | ххх    | ххх           | \$<br>3,719      | \$ | 3,927              |
| (6)            | State prescribed practices that increase/(decrease) NAIC SAP:                                                                                                           |                        |        |               | -                |    | -                  |
| (7)            | State permitted practices that increase/(decrease) NAIC SAP:<br>Nonconforming CTL reported on Schedule D Part 1<br>Nonconforming CTL not reported on Schedule BA Part 1 | INT 20-10<br>INT 20-10 | 2<br>2 | 1<br>8        | <br>-            |    | 14<br>(14)         |
| (8)            | NAIC SAP (5-6-7=8)                                                                                                                                                      | ххх                    | xxx    | ххх           | \$<br>3,719      | \$ | 3,927              |

#### C. Investments

Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 through 5 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 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*. 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 beginning March 31, 2021:

#### Discontinued Operation Identifier

Description of Discontinued Operation

- 1 Anticipated sale of 100% of the common stock of wholly owned insurance subsidiary, Allstate Life Insurance Company of New York ("ALNY")
- 2. On March 29, 2021, the Company, Allstate Insurance Company ("AIC"), Allstate Insurance Holdings, LLC and Allstate Financial Insurance Holding Corporation ("AFIHC") entered into a Stock Purchase Agreement with Wilton Reassurance Company to sell all of the shares of common stock of ALNY, a wholly owned subsidiary of the Company and Intramerica Life Insurance Company, a wholly owned subsidiary of AFIHC for \$220 million in cash. This transaction will result in the Company's divestiture of all of its New York life and annuities business and is 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 Company recognized a loss on the sale of ALNY upon classification as held for sale as follows:

| (in millions) | Six         | Six months ended June 30, 2021 |                          |   |  |  |  |
|---------------|-------------|--------------------------------|--------------------------|---|--|--|--|
| Discontinued  | Amount      | of                             | Cumulative Amount of     | - |  |  |  |
| Operation     | Loss Fo     | r                              | Loss Since Classified as |   |  |  |  |
| Identifier    | Reporting P | eriod                          | Held for Sale            | _ |  |  |  |
| 1             | \$ 374      | \$                             | 374                      | - |  |  |  |

- The following tables provide the carrying amount and fair value of the Company's discontinued operations and the effect on assets, 4. liabilities, surplus and income.
  - The following table provides information related to the sale of ALNY common stock as of June 30, 2021: a.

| (in millions) |                                      |                 |
|---------------|--------------------------------------|-----------------|
|               | December 31, 2020<br>Carrying Amount | June 30, 2021   |
| Discontinued  | Immediately Prior                    | Current         |
| Operation     | To Classification                    | Fair Value Less |
| Identifier    | as Held for Sale                     | Costs to Sell   |
| 1             | \$<br>556                            | \$<br>182       |

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<br>Operation<br>Identifier | beration Line |                            | D  | Amount<br>tributable to<br>iscontinued<br>Operations |
|---------------------------|-----------------------------------------|---------------|----------------------------|----|------------------------------------------------------|
| 1. Assets                 |                                         |               |                            |    |                                                      |
|                           | 1                                       | 2.2           | Common stocks              | \$ | 182                                                  |
| 2. Liabilities            |                                         |               |                            |    |                                                      |
|                           | -                                       | -             | -                          | \$ | -                                                    |
| <ol><li>Surplus</li></ol> |                                         |               |                            |    |                                                      |
|                           | 1                                       | 35            | Unassigned funds (surplus) | \$ | 182                                                  |
| 4. Income                 |                                         |               |                            |    |                                                      |
|                           | -                                       | -             | -                          | \$ | -                                                    |

- Change in Plan of Sale of Discontinued Operation Not applicable. Β.
- C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal - Not applicable.
- Equity Interest Retained in the Discontinued Operation After Disposal Not applicable. D.

#### Investments 5.

- Α. Mortgage Loans, including Mezzanine Real Estate Loans
  - The age analysis of the Company's mortgage loans is presented in the table below. The table also includes the identification of mortgage loans in which the Company is a participant or co-lender in a mortgage loan agreement. 4.

| (\$ in millions)                                |        |      |        | Res     | sidentia | l         |        | Cor     | nmerci | al        |        |           |        |       |
|-------------------------------------------------|--------|------|--------|---------|----------|-----------|--------|---------|--------|-----------|--------|-----------|--------|-------|
|                                                 |        | Farm |        | Insured |          | All Other |        | Insured |        | All Other | - N    | lezzanine |        | Total |
| a. June 30, 2021                                |        |      |        |         |          |           |        |         |        |           |        |           | _      |       |
| <ol> <li>Recorded investment (all)</li> </ol>   |        |      |        |         |          |           |        |         |        |           |        |           |        |       |
| (a) Current                                     | \$     | -    | \$     | -       | \$       | -         | \$     | -       | \$     | 2,461     | \$     | -         | \$     | 2,461 |
| (b) 30-59 days past due                         | \$     | -    | \$     | -       | \$       | -         | \$     | -       | \$     | -         | \$     | -         | \$     | -     |
| (c) 60-89 days past due                         | \$     | -    | \$     | -       | \$       | -         | \$     | -       | \$     | -         | \$     | -         | \$     | -     |
| (d) 90-179 days past due                        | \$     | -    | \$     | -       | \$       | -         | \$     | -       | \$     | -         | \$     | -         | \$     | -     |
| (e) 180+ days past due                          | \$     | -    | \$     | -       | \$       | -         | \$     | -       | \$     | -         | \$     | -         | \$     | -     |
| 5. Participant or co-lender in a                |        |      |        |         |          |           |        |         |        |           |        |           |        |       |
| mortgage loan agreement                         |        |      |        |         |          |           |        |         |        |           |        |           |        |       |
| (a) Recorded investment                         | \$     |      | \$     | -       | \$       | -         | \$     | -       | \$     | 20        | \$     |           | \$     | 20    |
| b. December 31, 2020                            | Ψ      |      | Ψ      |         | Ŷ        |           | Ψ      |         | Ψ      | 20        | Ψ      |           | Ψ      | 20    |
| 1. Recorded investment                          |        |      |        |         |          |           |        |         |        |           |        |           |        |       |
| (a) Current                                     | \$     |      | ¢      |         | ¢        |           | ¢      |         | ¢      | 2,746     | ¢      |           | \$     | 2,746 |
|                                                 | ф<br>Ф | -    | φ<br>φ | -       | ¢<br>¢   | -         | ¢<br>¢ | -       | φ<br>¢ |           | ф<br>Ф | -         | ф<br>Ф | 2,740 |
| (b) 30-59 days past due                         | \$     | -    | \$     | -       | \$       | -         | \$     | -       | \$     | -         | \$     | -         | \$     | -     |
| (c) 60-89 days past due                         | \$     | -    | \$     | -       | \$       | -         | \$     | -       | \$     | -         | \$     | -         | \$     | -     |
| <ul><li>(d) 90-179 days past due</li></ul>      | \$     | -    | \$     | -       | \$       | -         | \$     | -       | \$     | -         | \$     | -         | \$     | -     |
| <ul><li>(e) 180+ days past due</li></ul>        | \$     | -    | \$     | -       | \$       | -         | \$     | -       | \$     | -         | \$     | -         | \$     | -     |
| <ol><li>Participant or co-lender in a</li></ol> |        |      |        |         |          |           |        |         |        |           |        |           |        |       |
| mortgage loan agreement                         |        |      |        |         |          |           |        |         |        |           |        |           |        |       |
| (a) Recorded investment                         | \$     | -    | \$     | -       | \$       | -         | \$     | -       | \$     | 109       | \$     | -         | \$     | 109   |
|                                                 |        |      |        |         |          |           |        |         |        |           |        |           |        |       |

D. Loan-Backed Securities

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

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

| (in millions)                                                                                                                                                                                                          | -  | (1)                                                                         |    | 2021                                                          |    | (                                                                      |    |                   |          | 2020                                                                               |    | (2)                                                                    |   |                   |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|-----------------------------------------------------------------------------|----|---------------------------------------------------------------|----|------------------------------------------------------------------------|----|-------------------|----------|------------------------------------------------------------------------------------|----|------------------------------------------------------------------------|---|-------------------|
|                                                                                                                                                                                                                        | -  | Amortized<br>Cost Basis<br>Before<br>Other-than-<br>Temporary<br>Impairment |    | Amortized<br>Cost Basis<br>Before<br>Other-than-<br>Temporary |    | (2)<br>Other-than-<br>Temporary<br>Impairment<br>Recognized<br>in Loss |    | (3)<br>Fair Value |          | (1)<br>Amortized<br>Cost Basis<br>Before<br>Other-than-<br>Temporary<br>Impairment |    | (2)<br>Other-than-<br>Temporary<br>Impairment<br>Recognized<br>in Loss | _ | (3)<br>Fair Value |
| <ul> <li>OTTI recognized 1st Quarter</li> <li>a. Intent to sell</li> <li>b. Inability or lack of intent to<br/>retain the investment in the<br/>security for a period of time<br/>sufficient to recover the</li> </ul> | \$ | -                                                                           | \$ | -                                                             | \$ | -                                                                      | \$ | -                 | \$       | -                                                                                  | \$ | -                                                                      |   |                   |
| amortized cost basis<br>c. Present value of cash flows<br>expected to be collected is<br>less than the amortized<br>cost basis                                                                                         |    | -                                                                           |    | -                                                             |    | -                                                                      |    | 46                |          | 3                                                                                  |    | 43                                                                     |   |                   |
| d. Total 1st Quarter                                                                                                                                                                                                   | \$ | -                                                                           | \$ | -                                                             | \$ | -                                                                      | \$ | <u> </u>          | \$       | 5                                                                                  | \$ | 15<br>58                                                               |   |                   |
| OTTI recognized 2nd Quarter<br>e. Intent to sell<br>f. Inability or lack of intent to<br>retain the investment in the                                                                                                  | \$ | -                                                                           | \$ | -                                                             | \$ | -                                                                      | \$ | -                 | \$       | -                                                                                  | \$ | -                                                                      |   |                   |
| security for a period of time<br>sufficient to recover the<br>amortized cost basis<br>g. Present value of cash flows<br>expected to be collected is<br>less than the amortized                                         |    | 47                                                                          |    | 28                                                            |    | 19                                                                     |    | 28                |          | 1                                                                                  |    | 27                                                                     |   |                   |
| cost basis<br>h. Total 2nd Quarter                                                                                                                                                                                     | \$ | - 47                                                                        | \$ | - 28                                                          | \$ | -<br>19                                                                | \$ | <u>23</u><br>51   | \$       | 2                                                                                  | \$ | <u>28</u><br>55                                                        |   |                   |
| OTTI recognized 3rd Quarter                                                                                                                                                                                            | Ψ. |                                                                             | Ψ. |                                                               | Ψ. |                                                                        | Ŧ  |                   | Ť-       |                                                                                    | *_ |                                                                        |   |                   |
| <ul> <li>i. Intent to sell</li> <li>j. Inability or lack of intent to<br/>retain the investment in the<br/>security for a period of time</li> </ul>                                                                    |    |                                                                             |    |                                                               |    |                                                                        | \$ | -                 | \$       | -                                                                                  | \$ | -                                                                      |   |                   |
| sufficient to recover the<br>amortized cost basis<br>k. Present value of cash flows<br>expected to be collected is                                                                                                     |    |                                                                             |    |                                                               |    |                                                                        |    | 10                |          | -                                                                                  |    | 10                                                                     |   |                   |
| less than the amortized<br>cost basis<br>I. Total 3rd Quarter                                                                                                                                                          |    |                                                                             |    |                                                               |    |                                                                        | ¢  | <u>18</u><br>28   | ¢        | 2                                                                                  | ¢  | <u>24</u><br>34                                                        |   |                   |
|                                                                                                                                                                                                                        |    |                                                                             |    |                                                               |    |                                                                        | φ  | 20                | φ_       | 2                                                                                  | Ψ_ | 54                                                                     |   |                   |
| OTTI recognized 4th Quarter<br>m. Intent to sell<br>n. Inability or lack of intent to<br>retain the investment in the<br>security for a period of time                                                                 |    |                                                                             |    |                                                               |    |                                                                        | \$ | -                 | \$       | -                                                                                  | \$ | -                                                                      |   |                   |
| sufficient to recover the<br>amortized cost basis<br>o. Present value of cash flows<br>expected to be collected is<br>less than the amortized                                                                          |    |                                                                             |    |                                                               |    |                                                                        |    | -                 |          | -                                                                                  |    | -                                                                      |   |                   |
| cost basis<br>p. Total 4th Quarter<br>q. Annual Aggregate Total                                                                                                                                                        |    |                                                                             | \$ | 28                                                            |    |                                                                        | \$ | <u> </u>          | \$<br>\$ | -<br>-<br>10                                                                       | \$ | 1                                                                      |   |                   |

3. None of the Company's LBASS were other-than-temporarily impaired during the first six months of 2021 as a result of the discounted present value of the cash flows expected to be collected being less than the amortized cost. The following LBASS were other-than-temporarily impaired at the end of each quarter presented in 2020, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

| (\$ in millions) |                 |                |             |                |    |            |            |
|------------------|-----------------|----------------|-------------|----------------|----|------------|------------|
| 1                | 2               | 3              | 4           | 5              |    | 6          | 7          |
|                  | Book/Adjusted   |                |             | Amortized Cost |    |            | Date of    |
|                  | Carrying Value  |                | Recognized  | After Other-   | _  |            | Financial  |
|                  | Amortized Cost  | Present Value  | Other-Than- | _ Than-        |    | Fair Value | Statement  |
|                  | Before Current  | of Projected   | Temporary   | Temporary      |    | At Time of | Where      |
| CUSIP            | <br>Period OTTI | <br>Cash Flows | Impairment  | <br>Impairment |    | ΟΤΤΙ       | Reported   |
| 05363WAA7        | \$<br>-         | \$<br>-        | \$<br>-     | \$<br>-        | \$ | -          | 03/31/2020 |
| 3622MPAA6        | \$<br>1         | \$<br>1        | -           | \$<br>1        | \$ | 1          | 03/31/2020 |
| 46629GAJ7        | \$<br>1         | \$<br>1        | -           | \$<br>1        | \$ | -          | 03/31/2020 |
| 576436AS8        | \$<br>3         | \$<br>2        | 1           | \$<br>2        | \$ | 2          | 03/31/2020 |
| 59020UH32        | \$<br>1         | \$<br>-        | 1           | \$<br>-        | \$ | 1          | 03/31/2020 |
| 65536VAD9        | \$<br>5         | \$<br>5        | -           | \$<br>5        | \$ | 5          | 03/31/2020 |
| 759950EP9        | \$<br>6         | \$<br>6        | -           | \$<br>6        | \$ | 6          | 03/31/2020 |
| 05363WAA7        | \$<br>-         | \$<br>-        | -           | \$<br>-        | \$ | -          | 06/30/2020 |
| 12549MAA2        | \$<br>2         | \$<br>2        | -           | \$<br>2        | \$ | 1          | 06/30/2020 |
| 64129VAB9        | \$<br>4         | \$<br>3        | 1           | \$<br>3        | \$ | 5          | 06/30/2020 |
| 82842RAJ9        | \$<br>-         | \$<br>-        | -           | \$<br>-        | \$ | -          | 06/30/2020 |
| 86176YAH5        | \$<br>-         | \$<br>-        | -           | \$<br>-        | \$ | -          | 06/30/2020 |
| 88880LAB9        | \$<br>17        | \$<br>16       | 1           | \$<br>16       | \$ | 22         | 06/30/2020 |
| 86176Y201        | \$<br>-         | \$<br>-        | -           | \$<br>-        | \$ | -          | 09/30/2020 |
| 86176YAH5        | \$<br>-         | \$<br>-        | -           | \$<br>-        | \$ | -          | 09/30/2020 |
| 88880LAB9        | \$<br>18        | \$<br>16       | 2           | \$<br>16       | \$ | 24         | 09/30/2020 |
| 09626TAJ0        | \$<br>1         | \$<br>1        | -           | \$<br>1        | \$ | 1          | 12/31/2020 |
| 14314NAA9        | \$<br>-         | \$<br>-        | -           | \$<br>-        | \$ | -          | 12/31/2020 |
| 86176Y201        | \$<br>-         | \$<br>-        | -           | \$<br>-        | \$ | -          | 12/31/2020 |
| 86176YAH5        | \$<br>-         | \$<br>-        | -           | \$<br>-        | \$ | -          | 12/31/2020 |
| Total            |                 |                | \$<br>6     |                |    |            |            |

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,<br>2021 | C  | December 31,<br>2020 |
|---------------------------------------------------------------------------|------------------------|----|------------------|----|----------------------|
| a. The aggregate amount of unrealized losses:                             |                        | _  |                  |    | <u>.</u>             |
|                                                                           | 1. Less than 12 months | \$ | (1)              | \$ | (10)                 |
|                                                                           | 2. 12 months or longer | \$ | (1)              | \$ | (2)                  |
| b. The aggregate related fair value of securities with unrealized losses: | -                      |    |                  |    |                      |
|                                                                           | 1. Less than 12 months | \$ | 34               | \$ | 86                   |
|                                                                           | 2. 12 months or longer | \$ | 30               | \$ | 5                    |

5. As of June 30, 2021, substantially all unrealized losses were related to investment grade LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested 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.

- 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:

| (in mi | llions)                   |    | Fa               | ir Value | )                  |
|--------|---------------------------|----|------------------|----------|--------------------|
|        |                           | _  | June 30,<br>2021 | De       | cember 31,<br>2020 |
| Secu   | urities lending           | _  |                  |          |                    |
| (a)    | Open                      | \$ | -                | \$       | 255                |
| (b)    | 30 days or less           |    | -                |          | -                  |
| (c)    | 31 to 60 days             |    | -                |          | -                  |
| (d)    | 61 to 90 days             |    | -                |          | -                  |
| (e)    | Greater than 90 days      |    | -                |          | -                  |
| (f)    | Subtotal                  | \$ | -                | \$       | 255                |
| (g)    | Securities received       |    | -                |          | -                  |
| (h)    | Total collateral received | \$ | -                | \$       | 255                |
|        |                           |    |                  |          |                    |

| June 30,<br>2021 | December 31,<br>2020 |
|------------------|----------------------|
| 5                | \$ 260               |
|                  | 5                    |

#### 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, 2 | 2021          |    | Decem            | <b>ber 3</b> 1 | er 31, 2020   |  |  |
|---------------------------------|----------------------|-------|---------------|----|------------------|----------------|---------------|--|--|
|                                 | <br>nortized<br>Cost |       | Fair<br>Value | A  | mortized<br>Cost |                | Fair<br>Value |  |  |
| Securities lending              |                      |       |               |    |                  |                |               |  |  |
| (a) Open                        | \$<br>5              | \$    | 5             | \$ | 201              | \$             | 201           |  |  |
| (b) 30 days or less             | -                    |       | -             |    | -                |                | -             |  |  |
| (c) 31 to 60 days               | -                    |       | -             |    | -                |                | -             |  |  |
| (d) 61 to 90 days               | -                    |       | -             |    | -                |                | -             |  |  |
| (e) 91 to 120 days              | -                    |       | -             |    | 59               |                | 59            |  |  |
| (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        | <br>-                |       | -             |    | -                |                | -             |  |  |
| (k) Subtotal                    | \$<br>5              | \$    | 5             | \$ | 260              | \$             | 260           |  |  |
| (I) Securities received         | -                    |       | -             |    | -                |                | -             |  |  |
| (m) Total collateral reinvested | \$<br>5              | \$    | 5             | \$ | 260              | \$             | 260           |  |  |

- 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.
- J. Real Estate
  - 2. The Company recognized net gains of \$59 million on the sales of multiple real estate investments during the six months ended June 30, 2021. Gains and losses on the sale of real estate investments are reported in realized capital gains or losses. None of the Company's real estate investments were sold in 2020. As of June 30, 2021, the Company did not hold investments in real estate. At December 31, 2020, two real estate investments were classified as held for sale due to market conditions.

#### L. Restricted Assets

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

| (\$ in milli | ,                                                                 | -  |                                      |    |                                                                   |    | Gross (Adm<br>une 30, 202            |          |                                                    | nieu)    | Restricted |    |                            |                                  |       |
|--------------|-------------------------------------------------------------------|----|--------------------------------------|----|-------------------------------------------------------------------|----|--------------------------------------|----------|----------------------------------------------------|----------|------------|----|----------------------------|----------------------------------|-------|
|              |                                                                   | -  | 1                                    |    | 2                                                                 | J  | 3                                    |          | 1                                                  |          | 5          |    | 6                          |                                  | 7     |
| Restrict     | estricted Asset Category . Subject to contractual obligations for |    | Total<br>General<br>Account<br>(G/A) |    | G/A<br>Supporting<br>Separate<br>Account<br>(S/A)<br>Activity (a) | F  | Total<br>S/A<br>Restricted<br>Assets |          | S/A<br>Assets<br>Supporting<br>G/A<br>Activity (b) |          | Total      | 1  | Total<br>From<br>2/31/2020 | Increase<br>(Decreas<br>(5 minus |       |
|              |                                                                   |    |                                      | •  |                                                                   | •  |                                      | <u> </u> |                                                    | <u>^</u> |            | •  |                            | <u>^</u>                         |       |
|              | hich a liability is not shown                                     | \$ | -                                    | \$ | -                                                                 | \$ | -                                    | \$       | -                                                  | \$       | -          | \$ | -                          | \$                               | -     |
|              | ateral held under security lending                                |    |                                      |    |                                                                   |    |                                      |          |                                                    |          |            |    |                            |                                  | ()    |
|              | greements                                                         |    | -                                    |    | -                                                                 |    | -                                    |          | -                                                  |          | -          |    | 255                        |                                  | (255) |
|              | ect to repurchase agreements                                      |    | -                                    |    | -                                                                 |    | -                                    |          | -                                                  |          | -          |    | -                          |                                  | -     |
|              | ect to reverse repurchase                                         |    |                                      |    |                                                                   |    |                                      |          |                                                    |          |            |    |                            |                                  |       |
|              | greements                                                         |    | -                                    |    | -                                                                 |    | -                                    |          | -                                                  |          | -          |    | -                          |                                  | -     |
|              | ect to dollar repurchase agreements                               |    | -                                    |    | -                                                                 |    | -                                    |          | -                                                  |          | -          |    | -                          |                                  | -     |
|              | ect to dollar reverse repurchase                                  |    |                                      |    |                                                                   |    |                                      |          |                                                    |          |            |    |                            |                                  |       |
|              | greements<br>ed under option contracts                            |    | -                                    |    | -                                                                 |    | -                                    |          | -                                                  |          | -          |    | -                          |                                  | -     |
|              | er stock or securities restricted as                              |    | -                                    |    | -                                                                 |    | -                                    |          | -                                                  |          | -          |    | -                          |                                  | -     |
|              | sale - excluding Federal Home                                     |    |                                      |    |                                                                   |    |                                      |          |                                                    |          |            |    |                            |                                  |       |
|              | oan Bank ("FHLB") capital stock                                   |    | 80                                   |    |                                                                   |    |                                      |          |                                                    |          | 80         |    | 139                        |                                  | (59)  |
|              | B capital stock                                                   |    | 80                                   |    | -                                                                 |    | -                                    |          | -                                                  |          | 80         |    | 139                        |                                  | (59)  |
|              | leposit with states                                               |    | 20                                   |    | -                                                                 |    | -                                    |          | -                                                  |          | 20         |    | 20                         |                                  |       |
|              | leposit with other regulatory bodies                              |    | 20                                   |    |                                                                   |    |                                      |          | -                                                  |          | 20         |    | 20                         |                                  |       |
|              | ged as collateral to FHLB (including                              |    | -                                    |    | -                                                                 |    | -                                    |          | -                                                  |          | -          |    | -                          |                                  | -     |
|              | ssets backing funding agreements)                                 |    | _                                    |    | _                                                                 |    | _                                    |          | _                                                  |          | -          |    | _                          |                                  | _     |
|              | ged as collateral not captured in                                 |    |                                      |    |                                                                   |    |                                      |          |                                                    |          |            |    |                            |                                  |       |
|              | ther categories                                                   |    | 6                                    |    | -                                                                 |    | -                                    |          | -                                                  |          | 6          |    | 10                         |                                  | (4)   |
|              | er restricted assets                                              |    | 1                                    |    | -                                                                 |    | -                                    |          | -                                                  |          | 1          |    | 4                          |                                  | (3)   |
|              | I restricted assets                                               | \$ | 107                                  | \$ |                                                                   | \$ |                                      | \$       | -                                                  | \$       | 107        | \$ | 428                        | \$                               | (321) |

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

(continued)

June 30, 2021

|    |                                                      |     |                                |    |                                            | Percenta                                                                     | age                                                          |
|----|------------------------------------------------------|-----|--------------------------------|----|--------------------------------------------|------------------------------------------------------------------------------|--------------------------------------------------------------|
|    |                                                      |     | 8                              |    | 9                                          | 10                                                                           | 11                                                           |
| Re | estricted Asset Category                             | Nor | Total<br>admitted<br>estricted | R  | Total<br>Admitted<br>estricted<br>minus 8) | Gross<br>(Admitted &<br>Nonadmitted)<br>Restricted to<br>Total<br>Assets (c) | Admitted<br>Restricted<br>to Total<br>Admitted<br>Assets (d) |
| a. |                                                      | \$  |                                | \$ |                                            | - %                                                                          | - %                                                          |
|    | which a liability is not shown                       | φ   | -                              | φ  | -                                          | - 70                                                                         | - 70                                                         |
| b. | Collateral held under security lending<br>agreements |     | _                              |    | _                                          |                                                                              | _                                                            |
| c. | Subject to repurchase agreements                     |     |                                |    |                                            | _                                                                            |                                                              |
| d. |                                                      |     |                                |    |                                            |                                                                              |                                                              |
|    | agreements                                           |     | -                              |    | -                                          | -                                                                            | -                                                            |
| e. | Subject to dollar repurchase agreements              |     | -                              |    | -                                          | -                                                                            | -                                                            |
| f. | Subject to dollar reverse repurchase                 |     |                                |    |                                            |                                                                              |                                                              |
|    | agreements                                           |     | -                              |    | -                                          | -                                                                            | -                                                            |
| g. | Placed under option contracts                        |     | -                              |    | -                                          | -                                                                            | -                                                            |
| h. |                                                      |     |                                |    |                                            |                                                                              |                                                              |
|    | to sale - excluding FHLB capital<br>stock            |     | _                              |    | 80                                         |                                                                              |                                                              |
| i  | FHLB capital stock                                   |     |                                |    | -                                          | -                                                                            | -                                                            |
| i. | On deposit with states                               |     | -                              |    | 20                                         | -                                                                            | -                                                            |
| k. | On deposit with other regulatory bodies              |     | -                              |    | -                                          | -                                                                            | -                                                            |
| I. | Pledged as collateral to FHLB (including             |     |                                |    |                                            |                                                                              |                                                              |
|    | assets backing funding agreements)                   |     | -                              |    | -                                          | -                                                                            | -                                                            |
| m. | Pledged as collateral not captured in                |     |                                |    |                                            |                                                                              |                                                              |
|    | other categories<br>Other restricted assets          |     | -                              |    | 0                                          | -                                                                            | -                                                            |
| n. | Total restricted assets                              | ¢   | <u> </u>                       | ¢  | 107                                        | - %                                                                          | - 0/                                                         |
| 0. | TOTAL LESTICIED ASSETS                               | ъ   | · ·                            | Ф  | 107                                        | - %                                                                          | - %                                                          |

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

| (\$ | in millions)                                                           | _  |                                      |    |                                                                  | G    | Fross (Adm                          | itted a | nd Nonadm                                        | itted) F            | Restricted |    |                           |    |                                     |
|-----|------------------------------------------------------------------------|----|--------------------------------------|----|------------------------------------------------------------------|------|-------------------------------------|---------|--------------------------------------------------|---------------------|------------|----|---------------------------|----|-------------------------------------|
|     |                                                                        | _  |                                      |    |                                                                  | Dece | mber 31, 2                          | 020     |                                                  |                     |            |    |                           |    |                                     |
|     |                                                                        |    | 1                                    |    | 2                                                                |      | 3                                   |         | 4                                                |                     | 5          |    | 6                         |    | 7                                   |
| Re  | Restricted Asset Category<br>a. Subject to contractual obligations for |    | Total<br>General<br>Account<br>(G/A) | :  | G/A<br>upporting<br>Separate<br>Account<br>(S/A)<br>activity (a) |      | Total<br>S/A<br>estricted<br>Assets | Su      | S/A<br>Assets<br>ipporting<br>G/A<br>ctivity (b) | Total<br>(1 plus 3) |            |    | Total<br>From<br>/31/2019 | (  | ncrease/<br>Decrease)<br>5 minus 6) |
| a.  | Subject to contractual obligations for                                 |    |                                      |    |                                                                  |      |                                     |         |                                                  |                     |            |    |                           |    |                                     |
|     | which a liability is not shown                                         | \$ | -                                    | \$ | -                                                                | \$   | -                                   | \$      | -                                                | \$                  | -          | \$ | -                         | \$ | -                                   |
| b.  | Collateral held under security lending                                 |    |                                      |    |                                                                  |      |                                     |         |                                                  |                     |            |    |                           |    |                                     |
|     | agreements                                                             |    | 255                                  |    | -                                                                |      | -                                   |         | -                                                |                     | 255        |    | 365                       |    | (110)                               |
| 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                                          |    | -                                    |    | -                                                                |      | -                                   |         | -                                                |                     | -          |    | -                         |    | -                                   |
| ĥ.  | Letter stock or securities restricted as                               |    |                                      |    |                                                                  |      |                                     |         |                                                  |                     |            |    |                           |    |                                     |
|     | to sale - excluding FHLB capital stock                                 |    | 139                                  |    | -                                                                |      | -                                   |         | -                                                |                     | 139        |    | 103                       |    | 36                                  |
| i.  | FHLB capital stock                                                     |    | -                                    |    | -                                                                |      | -                                   |         | -                                                |                     | -          |    | -                         |    | -                                   |
| j.  | On deposit with states                                                 |    | 20                                   |    | -                                                                |      | -                                   |         | -                                                |                     | 20         |    | 20                        |    | -                                   |
| k.  | On deposit with other regulatory bodies                                |    | -                                    |    | -                                                                |      | -                                   |         | -                                                |                     | -          |    | -                         |    | -                                   |
| ١.  | Pledged as collateral to FHLB (including                               |    |                                      |    |                                                                  |      |                                     |         |                                                  |                     |            |    |                           |    |                                     |
|     | assets backing funding agreements)                                     |    | -                                    |    | -                                                                |      | -                                   |         | -                                                |                     | -          |    | -                         |    | -                                   |
| m   | Pledged as collateral not captured in                                  |    |                                      |    |                                                                  |      |                                     |         |                                                  |                     |            |    |                           |    |                                     |
|     | other categories                                                       |    | 10                                   |    | -                                                                |      | -                                   |         | -                                                |                     | 10         |    | 6                         |    | 4                                   |
| n.  | Other restricted assets                                                | _  | 4                                    | _  | -                                                                |      | -                                   |         | -                                                | _                   | 4          | _  | 1                         | _  | 3                                   |
| о.  | Total restricted assets                                                | \$ | 428                                  | \$ | -                                                                | \$   | -                                   | \$      | -                                                | \$                  | 428        | \$ | 495                       | \$ | (67)                                |

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

(continued) December 31, 2020 Percentage 10 9 11 Gross (Admitted & Admitted Nonadmitted) Restricted to Total Restricted to Total Admitted Total Total Nonadmitted Admitted Restricted Restricted Asset Category
a. Subject to contractual obligations for which a liability is not shown
b. Collateral held under security lending Restricted (5 minus 8) Assets (c) Assets (d) \$ \$ % % \_ agreements c. Subject to repurchase agreements d. Subject to reverse repurchase 255 0.8 0.8 2 agreements Subject to dollar repurchase agreements Subject to dollar reverse repurchase --e. f. 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
i. FHLB capital stock
j. On deposit with states
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
n. Other restricted assets
o. Total restricted assets -2 2 2 -139 0.5 0.5 . 20 0.1 0.1 --10 4 428 o. Total restricted assets 1.4 1.4 \$

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

4. The Company had General Account cash, cash equivalents and short-term investments of less than \$1 million of collateral received and reflected as assets within the Company's June 30, 2021 financial statements. The following table summarizes collateral received and reflected as assets within the Company's December 31, 2020 financial statements:

| (\$ in millions)                                          |    | 1<br>Book/Adjusted<br>Carrying<br>Value | -  | 2          | 3<br>% of BACV<br>to Total Assets<br>(Admitted and | 4<br>% of BACV<br>to Total<br>Admitted |
|-----------------------------------------------------------|----|-----------------------------------------|----|------------|----------------------------------------------------|----------------------------------------|
| Collateral Assets                                         |    | ("BACV")                                | _  | Fair Value | Nonadmitted)*                                      | Assets**                               |
| General Account:                                          |    |                                         | -  |            |                                                    |                                        |
| <ul> <li>Cash, cash equivalents and short-term</li> </ul> |    |                                         |    |            |                                                    |                                        |
| investments                                               | \$ | 240                                     | \$ | 240        | 0.8 %                                              |                                        |
| b. Schedule D, Part 1                                     |    | -                                       |    | -          | - %                                                | - %                                    |
| <ul> <li>Schedule D, Part 2, Section 1</li> </ul>         |    | -                                       |    | -          | - %                                                |                                        |
| <ul> <li>Schedule D, Part 2, Section 2</li> </ul>         |    | -                                       |    | -          | - %                                                | - %                                    |
| e. Schedule B                                             |    | -                                       |    | -          | - %                                                | - %                                    |
| f. Schedule A                                             |    | -                                       |    | -          | - %                                                | - %                                    |
| g. Schedule BA, Part 1                                    |    | -                                       |    | -          | - %                                                | - %                                    |
| h. Schedule DL, Part 1                                    |    | 15                                      |    | 15         | 0.1 %                                              | 0.1 %                                  |
| i. Other                                                  |    | -                                       |    | -          | - %                                                | - %                                    |
| j. Total collateral assets (a+b+c+d+e+f+g+h+i)            | \$ | 255                                     | \$ | 255        | 0.9 %                                              | 0.9 %                                  |
| Separate Accounts:                                        |    |                                         |    |            |                                                    |                                        |
| k. Cash, cash equivalents and short-term                  |    |                                         |    |            |                                                    |                                        |
| investments                                               | \$ | -                                       | \$ | -          | - %                                                | - %                                    |
| I. Schedule D, Part 1                                     |    | -                                       |    | -          | - %                                                | - %                                    |
| m. Schedule D, Part 2, Section 1                          |    | -                                       |    | -          | - %                                                | - %                                    |
| n. Schedule D, Part 2, Section 2                          |    | -                                       |    | -          | - %                                                | - %                                    |
| o. Schedule B                                             |    | -                                       |    | -          | - %                                                | - %                                    |
| p. Schedule A                                             |    | -                                       |    | -          | - %                                                | - %                                    |
| g. 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 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 divided by Asset Page, Line 27 (Column 3)

The Company recognized obligations of less than \$1 million to return collateral assets within the Company's June 30, 2021 financial statements. The following table summarizes the recognized obligations to return collateral assets within the Company's December 31, 2020 financial statement:

(\$ in millions)

- 1 2 % of Liability to Total Liabilities\* \$ 255 1.1 % \$ - - %
- u. Recognized obligations to return collateral assets (General Account)
   v. Recognized obligations to return collateral assets (Separate Accounts)
   \* u. = Column 1 divided by Liability Page, Line 26 (Column 1)
   v. = Column 1 divided 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.
    - Derivatives under SSAP No. 108 Derivative Hedging Variable Annuity Guarantees ("SSAP No. 108")

The Company did not utilize hedging strategies accounted for under SSAP No. 108.

9. Income Taxes

В.

A. 1. The components of the net deferred tax assets ("DTAs")/deferred tax liabilities ("DTLs") were as follows:

|                                 |    |         | June | <b>30, 202</b> 1 | 1  |                 |    |         | Dece | mber 31, 20 | 020 |                 | Change |                 |    |                 |    |                 |  |  |
|---------------------------------|----|---------|------|------------------|----|-----------------|----|---------|------|-------------|-----|-----------------|--------|-----------------|----|-----------------|----|-----------------|--|--|
| (in millions)                   |    | (1)     |      | (2)              | (  | (3)<br>Col 1+2) |    | (4)     |      | (5)         | (   | (6)<br>Col 4+5) | (0     | (7)<br>Col 1-4) | (0 | (8)<br>Col 2-5) | (0 | (9)<br>Col 7+8) |  |  |
|                                 | 0  | rdinary | C    | apital           |    | Total           | 0  | rdinary |      | Capital     |     | Total           | Ó      | rdinary         | (  | Capital         |    | Total           |  |  |
| (a) Gross DTAs                  | \$ | 313     | \$   | 50               | \$ | 363             | \$ | 315     | \$   | 53          | \$  | 368             | \$     | (2)             | \$ | (3)             | \$ | (5)             |  |  |
| (b) Valuation allowance         |    | -       |      | -                |    | -               |    | -       |      | -           |     | -               |        | -               |    | -               |    | -               |  |  |
| (c) Adjusted gross DTAs (1a-1b) | \$ | 313     | \$   | 50               | \$ | 363             | \$ | 315     | \$   | 53          | \$  | 368             | \$     | (2)             | \$ | (3)             | \$ | (5)             |  |  |
| (d) DTAs nonadmitted            |    | -       |      | -                |    | -               |    | -       |      | -           |     | -               |        | -               |    | -               |    | -               |  |  |
| (e) Subtotal – net admitted DTA |    |         |      |                  |    |                 |    |         |      |             |     |                 |        |                 |    |                 |    |                 |  |  |
| (1c-1d)                         | \$ | 313     | \$   | 50               | \$ | 363             | \$ | 315     | \$   | 53          | \$  | 368             | \$     | (2)             | \$ | (3)             | \$ | (5)             |  |  |
| (f) DTLs                        |    | 341     |      | 26               |    | 367             |    | 270     |      | 34          |     | 304             |        | 71              |    | (8)             |    | 63              |  |  |
| (g) Net admitted DTA/(net DTL)  |    |         |      |                  |    |                 |    |         | _    |             | _   |                 |        |                 |    |                 |    |                 |  |  |
| (1e-1f)                         | \$ | (28)    | \$   | 24               | \$ | (4)             | \$ | 45      | \$   | 19          | \$  | 64              | \$     | (73)            | \$ | 5               | \$ | (68)            |  |  |

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

| (in millions)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |          | (1)                                                   |          | (2)                                                   | (0       | (3)<br>Col 1-2)                                                                                           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|-------------------------------------------------------|----------|-------------------------------------------------------|----------|-----------------------------------------------------------------------------------------------------------|
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 06       | /30/2021                                              | 12       | /31/2020                                              | Ċ        | hange                                                                                                     |
| <ul> <li>2. DTAs <ul> <li>(a) Ordinary</li> <li>(1) Discounting of unpaid losses</li> <li>(2) Unearned premium reserve</li> <li>(3) Policyholder reserves</li> <li>(4) Investments</li> <li>(5) Deferred acquisition costs</li> <li>(6) Policyholder dividends accrual</li> <li>(7) Fixed assets</li> <li>(8) Compensation and benefits accrual</li> <li>(9) Pension accrual</li> <li>(10) Receivables – nonadmitted</li> <li>(11) Net operating loss carry-forward</li> <li>(12) Tax credit carry-forward</li> <li>(13) Variable annuity sale – deferred gain</li> <li>(14) Other (including items &lt;5% of total ordinary tax assets)<br/>(99) Subtotal</li> </ul></li></ul> | \$<br>\$ | 225<br>6<br>70<br>-<br>11<br>-<br>11<br>-<br>1<br>313 | \$       | 227<br>7<br>69<br>-<br>11<br>-<br>11<br>-<br>1<br>315 | \$       | (2)<br>(1)<br>1<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>- |
| (b) Valuation allowance<br>(c) Nonadmitted                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$<br>\$ | -                                                     | \$<br>\$ | -                                                     | \$<br>\$ | -                                                                                                         |
| (d) Admitted ordinary DTAs (2a99 – 2b – 2c)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | \$       | 313                                                   | \$       | 315                                                   | \$       | (2)                                                                                                       |
| <ul> <li>(e) Capital <ul> <li>(1) Investments</li> <li>(2) Net capital loss carry-forward</li> <li>(3) Real estate</li> <li>(4) Unrealized losses</li> <li>(5) Other (including items &lt;5% of total capital tax assets)<br/>(99) Subtotal</li> </ul> </li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                              | \$<br>   | 50<br>-<br>-<br>-<br>50                               | \$<br>\$ | 51<br>-<br>2<br>-<br>53                               | \$<br>   | (1)<br>-<br>(2)<br>-<br>(3)                                                                               |
| (f) Valuation allowance<br>(g) Nonadmitted                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$<br>\$ | -                                                     | \$<br>\$ | -                                                     | \$<br>\$ | -                                                                                                         |
| (h) Admitted capital DTAs (2e99 – 2f – 2g)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$       | 50                                                    | \$       | 53                                                    | \$       | (3)                                                                                                       |
| (i) Admitted DTAs (2d + 2h)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | \$       | 363                                                   | \$       | 368                                                   | \$       | (5)                                                                                                       |
| <ul> <li>3. DTLs <ul> <li>(a) Ordinary</li> <li>(1) Investments</li> <li>(2) Fixed assets</li> <li>(3) Deferred and uncollected premium</li> <li>(4) Policyholder reserves</li> <li>(5) Prepaid commissions</li> <li>(6) Deferred premium asset</li> <li>(7) Other (including items &lt;5% of total ordinary tax liabilities)<br/>(99) Subtotal</li> </ul> </li> </ul>                                                                                                                                                                                                                                                                                                          | \$<br>   | 12<br>-<br>46<br>5<br>19<br>-<br>82                   | \$<br>\$ | 29<br>51<br>7<br>21<br>108                            | \$<br>\$ | (17)<br>(5)<br>(2)<br>(2)<br>(2)<br>(2)                                                                   |
| <ul> <li>(b) Capital <ul> <li>(1) Investments</li> <li>(2) Real estate</li> <li>(3) Unrealized gains</li> <li>(4) Other (including items &lt;5% of total capital tax liabilities)</li> <li>(99) Subtotal</li> </ul> </li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                 | \$<br>   | 4<br>-<br>281<br>-<br>285                             | \$<br>   | 5<br>-<br>191<br>-<br>196                             | \$<br>   | (1)<br>90<br>-<br>89                                                                                      |
| (c) DTLs (3a99 + 3b99)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | \$       | 367                                                   | \$       | 304                                                   | \$       | 63                                                                                                        |
| 4. Net DTAs/DTLs (2i – 3c)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$       | (4)                                                   | \$       | 64                                                    | \$       | (68)                                                                                                      |

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

1100 Compton LLC ABC Agency Network of Texas, LLC ABC Agency Network, Inc. Adirondack AIF LLC Agent Alliance Insurance Company Agent Cubed, LLC ALIC Reinsurance Company Allstate Assignment Company Allstate Assurance Company Allstate Enterprises, LLC Allstate Financial Corporation Allstate Financial Insurance Holdings Corporation Allstate Fire and Casualty Insurance Company Allstate Indemnity Company Allstate Insurance Company Allstate International Assignments, Ltd. Allstate International Holdings, Inc. Allstate Investment Management Company Allstate Investments, LLC Allstate Life Insurance Company Allstate Life Insurance Company of New York Allstate Motor Club, Inc. Allstate New Jersey Insurance Company 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

Esurance Insurance Company Esurance Insurance Company of New Jersey Esurance Insurance Services, Inc. Esurance Property and Casualty Insurance Company First Colonial Insurance Company Health Network Group, LLC HealthCare Solutions Team, LLC HealthCompare Insurance Services, Inc. iCracked Inc. Imperial Fire & Casualty Insurance Company Imperial General Agency of Texas, Inc Imperial Insurance Managers, LLC Imperial Marketing Corporation InfoArmor, Inc. Integon Casualty Insurance Company Integon General Insurance Corporation Integon Indemnity Corporation Integon National Insurance Company Integon Preferred Insurance Company Intramerica Life Insurance Company Ivantage Select Agency, Inc. John Alden Financial Corp. Kennett Capital, Inc. 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.

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.

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 LLĊ 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 Internal Revenue Code 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 AIC

The Company paid \$392 million of dividends in investments and cash to its parent, AIC, in the first six months of 2021. See Note 13, Part D for details.

#### 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 ("Operating Agreement"). 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 \$625 million. See Ref # - 001 in table below.

#### Transactions with Allstate Finance Company Agency Loans, LLC ("AFCAL")

On December 22, 2016, the Company purchased \$279 million of bonds issued by AFCAL. On December 16, 2019, the Company agreed to allow AFCAL to redeem the original notes at fair value of \$284 million, which included realized capital gains of \$10 million, plus accrued interest of \$219 thousand; and issue new notes at market rate. Concurrently with the redemption, the Company purchased an additional \$148 million of bonds issued by AFCAL. AFCAL is a bankruptcy remote, special purpose entity wholly owned by Allstate Non-insurance Holdings, Inc., which is wholly owned by the Corporation. The purpose of AFCAL is limited to purchasing and securitizing fixed rate term agent loans from Allstate Finance Company, LLC ("AFCO"), a wholly owned subsidiary of AIC, at fair value. AFCO originates commercial loans to Allstate exclusive insurance agents that are independent contractors of AIC and, as a result, the Company reports the investment in bonds as unaffiliated. The loans' sale transaction from AFCO to AFCAL meets "sale accounting" conditions in SSAP No. 103R, *Transfers and Servicing of Financial Assets and Extinguishments of Liabilities* ("SSAP No. 103R"). AFCAL used the agent loans securitization with oversight by a trustee and a servicer managing the portfolio. As of June 30, 2021, the Company's investment in bonds issued by AFCAL was \$404 million. See Ref # - 002 in table below.

Transactions with related parties who are not reported on Schedule Y

(1) Detail of material related party transactions

(\$ in millions)

| (\$ in mill | ·           | N 6                              | N / F               | - /                             | Written   |           | <u>6/30/2021</u><br>Reporting<br>Period Date |
|-------------|-------------|----------------------------------|---------------------|---------------------------------|-----------|-----------|----------------------------------------------|
|             | Date of     | Name of                          | Nature of           | Type <u>of</u>                  | Agreement |           | Amount Due                                   |
| Ref #       | Transaction | Related Party                    | <b>Relationship</b> | Transaction                     | (Yes/No)  | Due Date  | From (To)                                    |
| 001         | 7/15/2016   | Allstate Short<br>Term Pool, LLC | Affiliate           | Investment in<br>liquidity pool | Yes       | on demand | \$<br>625                                    |
| 002         | 12/16/2019  | AFCAL                            | Affiliate           | Investment in<br>bonds issued   | Yes       | 3/10/2037 | \$<br>404                                    |

(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.

11. Debt

Not applicable.

- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
  - A. Defined Benefit Plans Not applicable.
- 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
  - D. The Company paid ordinary dividends of \$392 million to its parent, AIC during the first six months of 2021. Investments with fair values of \$40 million and \$333 million were paid on April 1, 2021 and May 1, 2021, respectively. Cash of \$19 million was paid on June 30, 2021. The Company did not pay dividends in 2020.
- 14. Liabilities, Contingencies and Assessments
  - A. Contingent Commitments
    - 1. The Company made commitments to invest in limited partnership interests, including commitments to invest in subsidiaries, controlled and affiliated entities engaged in the development of real estate of \$686 million and \$819 million as of June 30, 2021 and December 31, 2020, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.
  - F. All Other Contingencies

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

#### Off-balance-sheet financial instruments

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

| (in millions)                                          | June 30,<br>2021 | De | cember 31,<br>2020 |
|--------------------------------------------------------|------------------|----|--------------------|
| Commitments to invest in limited partnership interests | \$<br>686        | \$ | 819                |
| Other loan commitments                                 | \$<br>11         | \$ | 14                 |

- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
  - B. Transfer and Servicing of Financial Assets
    - 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. None of the Company's securities with an NAIC designation of 3 or below, and those without an NAIC designation were sold during the second quarter of 2021 and reacquired within 30 days of the sale date. 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 2020 and reacquired within 30 days of the sale date were as follows:

|                            | 2020                |                           |    |                                 |    |                                     |    |             |  |  |  |  |  |
|----------------------------|---------------------|---------------------------|----|---------------------------------|----|-------------------------------------|----|-------------|--|--|--|--|--|
| Description                | NAIC<br>Designation | Number of<br>Transactions |    | ook Value<br>Securities<br>Sold |    | Cost of<br>Securities<br>epurchased |    | Gain (Loss) |  |  |  |  |  |
| Bonds                      | 3                   | -                         | \$ | -                               | \$ | -                                   | \$ | -           |  |  |  |  |  |
| Bonds                      | 4                   | -                         | \$ | -                               | \$ | -                                   | \$ | -           |  |  |  |  |  |
| Bonds                      | 5                   | -                         | \$ | -                               | \$ | -                                   | \$ | -           |  |  |  |  |  |
| Unaffiliated common stocks |                     | 3                         | \$ | -                               | \$ | -                                   | \$ | -           |  |  |  |  |  |

#### 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 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<br>SVO-identified investments              | ۴             | 504       | ¢  |           | <b>~</b> |           | ¢  |     | ¢  | 504       |
| Industrial and miscellaneous                     | \$            | 504       | \$ | -         | \$       | -<br>26   | \$ | -   | \$ | 504<br>26 |
| Bank loans                                       |               | -         |    | -         |          | 20        |    | -   |    | 20        |
| Total bonds                                      |               | 504       |    | -         |          | 26        |    | -   |    | 530       |
| Total bolids                                     | -             | 304       | -  |           |          | 20        |    | -   |    | 550       |
| Perpetual preferred stocks                       |               |           |    |           |          |           |    |     |    |           |
| Industrial and miscellaneous                     |               | -         |    | 3         |          | -         |    | 16  |    | 19        |
|                                                  |               |           |    |           |          |           |    |     |    |           |
| Unaffiliated common stocks                       |               |           |    |           |          |           |    |     |    |           |
| Industrial and miscellaneous                     |               | 767       |    | -         |          | -         |    | 65  |    | 832       |
| Mutual funds                                     |               | 74        |    | -         |          | -         |    | -   |    | 74        |
| Total unaffiliated common stocks                 |               | 841       | _  | -         |          | -         |    | 65  |    | 906       |
| Cash equivalents                                 |               |           |    |           |          |           |    |     |    |           |
| Money market mutual funds                        |               | 142       |    | -         |          | -         |    | -   |    | 142       |
|                                                  |               |           |    |           |          |           |    |     |    |           |
| Derivative assets                                |               |           |    |           |          |           |    |     |    |           |
| Equity and index contracts                       |               | -         |    | 144       |          | -         |    | -   |    | 144       |
| Foreign currency contracts                       |               |           |    | 5         |          | -         |    | -   |    | 5         |
| Total derivative assets                          |               | -         | _  | 149       |          | -         |    | -   |    | 149       |
| Separate Accounts assets                         |               | 3,135     |    | 141       |          | 30        |    | -   |    | 3,306     |
| Total assets at fair value                       | \$            | 4,622     | \$ | 293       | \$       | 56        | \$ | 81  | \$ | 5,052     |
|                                                  |               |           |    |           |          |           |    |     |    |           |
| b. Liabilities at fair value                     |               |           |    |           |          |           |    |     |    |           |
| Derivative liabilities                           |               |           |    |           |          |           |    |     |    |           |
| Equity and index contracts                       | \$            | -         | \$ | (98)      | \$       | -         | \$ | -   | \$ | (98)      |
| Foreign currency contracts                       |               | -         |    | (3)       |          | -         |    | -   |    | (3)       |
| Credit contracts                                 |               | -         | _  | -         | _        | -         |    | -   |    | -         |
| Total derivative liabilities                     |               | -         | _  | (101)     |          | -         |    | -   |    | (101)     |
| Separate Accounts - Derivatives                  |               | -         |    | (9)       |          | -         |    | -   |    | (9)       |
| Total liabilities at fair value                  | \$            | -         | \$ | (110)     | \$       | -         | \$ | -   | \$ | (110)     |
|                                                  | -             |           | -  | ()        | Ť        |           | Ť  |     | -  | (         |

### NOTES TO FINANCIAL STATEMENTS

| (in millions)                                    |    |           |    |          | Decen | nber 31, 20 | 20 |     |             |
|--------------------------------------------------|----|-----------|----|----------|-------|-------------|----|-----|-------------|
| Description for each class of asset or liability |    | (Level 1) | (  | Level 2) | (     | Level 3)    |    | NAV | <br>Total   |
| <ul> <li>Assets at fair value</li> </ul>         |    |           |    |          |       |             |    |     |             |
| Bonds                                            |    |           |    |          |       |             |    |     |             |
| SVO-identified investments                       | \$ | 397       | \$ | -        | \$    | -           | \$ | -   | \$<br>397   |
| Industrial and miscellaneous                     |    | -         |    | -        |       | 47          |    | -   | 47          |
| Bank loans                                       |    | -         |    | -        |       | 2           |    | -   | <br>2       |
| Total bonds                                      |    | 397       |    | -        |       | 49          | ·  | -   | <br>446     |
| Perpetual preferred stocks                       |    |           |    |          |       |             |    |     |             |
| Industrial and miscellaneous                     |    | -         |    | -        |       | -           |    | -   | -           |
| Unaffiliated common stocks                       |    |           |    |          |       |             |    |     |             |
| Industrial and miscellaneous                     |    | 684       |    | -        |       | -           |    | 61  | 745         |
| Mutual funds                                     |    | 85        |    | -        |       | -           |    | -   | <br>85      |
| Total unaffiliated common stocks                 |    | 769       |    | -        |       | -           |    | 61  | <br>830     |
| Cash equivalents                                 |    |           |    |          |       |             |    |     |             |
| Money market mutual funds                        |    | 246       |    | -        |       | -           |    | -   | 246         |
| Derivative assets                                |    |           |    |          |       |             |    |     |             |
| Equity and index contracts                       |    | -         |    | 145      |       | -           |    | -   | 145         |
| Foreign currency contracts                       |    | -         |    | 4        |       | -           |    | -   | 4           |
| Total derivative assets                          |    | -         |    | 149      |       | -           |    | -   | <br>149     |
| Separate Accounts assets                         |    | 3,007     |    | 151      |       | 43          |    | -   | 3,201       |
| Total assets at fair value                       | \$ | 4,419     | \$ | 300      | \$    | 92          | \$ | 61  | \$<br>4,872 |
| b. Liabilities at fair value                     |    |           |    |          |       |             |    |     |             |
| Derivative liabilities                           |    |           |    |          |       |             |    |     |             |
| Equity and index contracts                       | \$ | -         | \$ | (96)     | \$    | -           | \$ | -   | \$<br>(96)  |
| Foreign currency contracts                       |    | -         |    | (7)      |       | -           |    | -   | (7)         |
| Credit contracts                                 |    | -         |    | (1)      |       | -           |    | -   | (1)         |
| Total derivative liabilities                     |    | -         |    | (104)    |       | -           |    | -   | <br>(104)   |
| Separate Accounts - Derivatives                  | _  | _         |    | (9)      |       | -           |    |     | <br>(9)     |
| Total liabilities at fair value                  | \$ | -         | \$ | (113)    | \$    | -           | \$ | -   | \$<br>(113) |

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

| (in millions)                                              | ba | Beginning<br>lance as of<br>01/01/2021 | Transfers<br>into<br>Level 3 | Transfers<br>out of<br>Level 3 | out of includ |             | Total gains<br>and (losses)<br>included in<br>surplus |
|------------------------------------------------------------|----|----------------------------------------|------------------------------|--------------------------------|---------------|-------------|-------------------------------------------------------|
| Bonds<br>Industrial and miscellaneous<br>Bank loans        | \$ | 47<br>2                                | \$<br>8<br>1                 | \$<br>(7)<br>(2)               | \$            | (28)<br>(1) | \$<br>6                                               |
| Unaffiliated common stocks<br>Industrial and miscellaneous |    | -                                      | -                            | -                              |               | -           | -                                                     |
| Separate Accounts assets<br>Total assets and liabilities   | \$ | 43<br>92                               | \$<br>-<br>9                 | \$<br>-<br>(9)                 | \$            | - (29)      | \$<br>- 6                                             |

#### (continued)

| Description                                                | P        | urchases | ls | suances |    | Sales    | S( | ettlements   |    | Ending<br>lance as of<br>06/30/2021 |
|------------------------------------------------------------|----------|----------|----|---------|----|----------|----|--------------|----|-------------------------------------|
| Bonds                                                      | <u>^</u> |          | •  |         | •  |          | •  |              | •  |                                     |
| Industrial and miscellaneous<br>Bank loans                 | \$       | -        | \$ | -       | \$ | -        | \$ | -            | \$ | 26                                  |
| Unaffiliated common stocks<br>Industrial and miscellaneous |          | 5        |    | -       |    | (5)      |    | -            |    | -                                   |
| Separate Accounts assets<br>Total assets and liabilities   | \$       | -<br>5   | \$ | -       | \$ | -<br>(5) | \$ | (13)<br>(13) | \$ | 30<br>56                            |

| Description                           | b  | Beginning<br>alance as of<br>01/01/2020 |    | Transfers<br>into<br>Level 3 |    | Transfers<br>out of<br>Level 3 | ar<br>incl | otal gains<br>Id (losses)<br>Iuded in net<br>income |     | Total gains<br>and (losses)<br>included in<br>surplus |
|---------------------------------------|----|-----------------------------------------|----|------------------------------|----|--------------------------------|------------|-----------------------------------------------------|-----|-------------------------------------------------------|
| Bonds<br>Industrial and miscellaneous | \$ | 45                                      | \$ | -                            | \$ | -                              | \$         | 1                                                   | \$  | (8)                                                   |
| Bank loans                            | Ŷ  | 3                                       | Ŷ  | 3                            | Ŷ  | -                              | Ŧ          | -                                                   | Ŧ   | -                                                     |
| Unaffiliated common stocks            |    | 54                                      |    |                              |    |                                |            |                                                     |     |                                                       |
| Industrial and miscellaneous          |    | 51                                      |    | -                            |    | -                              |            | -                                                   |     | -                                                     |
| Separate Accounts assets              |    | 62                                      |    | -                            |    | -                              |            | -                                                   | . — | -                                                     |
| Total assets and liabilities          | \$ | 161                                     | \$ | 3                            | \$ | -                              | \$         | 1                                                   | \$  | (8)                                                   |
| (continued)                           |    |                                         |    |                              |    |                                |            |                                                     |     | Ending                                                |
| Description                           |    | Purchases                               |    | ssuances                     |    | Sales                          | S          | ettlements                                          |     | balance as of 06/30/2020                              |
| Bonds<br>Industrial and miscellaneous | \$ | -                                       | \$ | -                            | \$ | -                              | \$         | -                                                   | \$  | 38                                                    |
| Bank loans                            |    | 1                                       |    | -                            | ·  | -                              | ·          | (1)                                                 |     | 6                                                     |
| Unaffiliated common stocks            |    |                                         |    |                              |    |                                |            |                                                     |     |                                                       |
| Industrial and miscellaneous          |    | 11                                      |    | -                            |    | (1)                            |            | -                                                   |     | 61                                                    |
| Separate Accounts assets              |    | -                                       |    | -                            |    | -                              |            | -                                                   |     | 62                                                    |
| Total assets and liabilities          | \$ | 12                                      | \$ | -                            | \$ | (1)                            | \$         | (1)                                                 | \$  | 167                                                   |

Transfers into Level 3 during 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 2021 included securities measured at lower of cost or market and reported at cost in 2021 and at fair value in 2020. There were no transfers out of Level 3 during the first six months of 2020.

- 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

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.

<u>Derivatives</u> - 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 exchange forward contracts, total return swap agreements and 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.

<u>Separate Accounts</u> - Indexed variable annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation for publicly traded corporate bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. In addition, indexed variable annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

#### Level 3 measurements

Bonds - Includes corporate bonds, including bank loans and asset-backed securities ("ABS").

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. ABS are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

<u>Separate Accounts</u> - Indexed variable annuity contracts are supported by mortgage loans. The fair value of mortgage loans on real estate 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.

June 30, 2021

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

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

#### Financial assets

(in millions)

|                                                                               | Aggregate    | Admitted     |               |     |              |    |           |          |    | Not<br>Practicable<br>(Carrying |
|-------------------------------------------------------------------------------|--------------|--------------|---------------|-----|--------------|----|-----------|----------|----|---------------------------------|
| Type of Financial Instrument                                                  | Fair Value   | <br>Assets   | <br>(Level 1) | _   | (Level 2)    | _  | (Level 3) | <br>NAV  | _  | Value)                          |
| Bonds:                                                                        |              |              |               |     |              |    |           |          |    |                                 |
| Other than LBASS                                                              | \$<br>18,092 | \$<br>16,818 | \$<br>613     | \$  | 17,229       | \$ | 250       | \$<br>-  | \$ | -                               |
| LBASS                                                                         | \$<br>1,232  | \$<br>1,160  | \$<br>-       | \$  | 741          | \$ | 491       | \$<br>-  | \$ | -                               |
| Preferred stocks                                                              | \$<br>19     | \$<br>19     | \$<br>-       | \$  | 3            | \$ | -         | \$<br>16 | \$ | -                               |
| Unaffiliated common stocks                                                    | \$<br>906    | \$<br>906    | \$<br>841     | \$  | -            | \$ | -         | \$<br>65 | \$ | -                               |
| Mortgage loans on real estate                                                 | \$<br>2,604  | \$<br>2,461  | \$<br>-       | \$  | -            | \$ | 2,604     | \$<br>-  | \$ | -                               |
| Cash equivalents                                                              | \$<br>767    | \$<br>767    | \$<br>486     | \$  | 281          | \$ | -         | \$<br>-  | \$ | -                               |
| Short-term investments                                                        | \$<br>-      | \$<br>-      | \$<br>-       | \$  |              | \$ | -         | \$<br>-  | \$ | -                               |
| Derivatives                                                                   | \$<br>156    | \$<br>151    | \$<br>-       | \$  | 156          | \$ | -         | \$<br>-  | \$ | -                               |
| Other invested assets:<br>Low income housing tax<br>credit ("LIHTC") property |              |              |               |     |              |    |           |          |    |                                 |
| investments                                                                   | \$<br>459    | \$<br>459    | \$<br>-       | \$  | -            | \$ | 459       | \$<br>-  | \$ | -                               |
| Unaffiliated surplus notes                                                    | \$<br>25     | \$<br>23     | \$<br>-       | \$  | 25           | \$ | -         | \$<br>-  | \$ | -                               |
| Securities lending reinvested                                                 |              |              |               |     |              |    |           |          |    |                                 |
| collateral                                                                    | \$<br>-      | \$<br>-      | \$<br>-       | \$  |              | \$ | -         | \$<br>-  | \$ | -                               |
| Separate Accounts                                                             | \$<br>3,306  | \$<br>3,306  | \$<br>3,135   | \$  | 141          | \$ | 30        | \$<br>-  | \$ | -                               |
|                                                                               |              |              |               | Dec | ember 31. 20 | 20 |           |          |    |                                 |

| Type of Financial Instrument  | Aggregate<br>Fair Value | <br>Admitted<br>Assets | <br>(Level 1) | <br>(Level 2) | <br>(Level 3) | <br>NAV  | _  | Not<br>Practicable<br>(Carrying<br>Value) |
|-------------------------------|-------------------------|------------------------|---------------|---------------|---------------|----------|----|-------------------------------------------|
| Bonds:                        |                         |                        |               |               |               |          |    |                                           |
| Other than LBASS              | \$<br>18,278            | \$<br>16,657           | \$<br>974     | \$<br>16,999  | \$<br>305     | \$<br>-  | \$ | -                                         |
| LBASS                         | \$<br>1,310             | \$<br>1,232            | \$<br>-       | \$<br>794     | \$<br>516     | \$<br>-  | \$ | -                                         |
| Preferred stocks              | \$<br>29                | \$<br>26               | \$<br>-       | \$<br>14      | \$<br>-       | \$<br>15 | \$ | -                                         |
| Unaffiliated common stocks    | \$<br>830               | \$<br>830              | \$<br>769     | \$<br>-       | \$<br>-       | \$<br>61 | \$ | -                                         |
| Mortgage loans on real estate | \$<br>2,883             | \$<br>2,746            | \$<br>-       | \$<br>-       | \$<br>2,883   | \$<br>-  | \$ | -                                         |
| Cash equivalents              | \$<br>646               | \$<br>646              | \$<br>602     | \$<br>44      | \$<br>-       | \$<br>-  | \$ | -                                         |
| Short-term investments        | \$<br>92                | \$<br>92               | \$<br>73      | \$<br>19      | \$<br>-       | \$<br>-  | \$ | -                                         |
| Derivatives                   | \$<br>161               | \$<br>153              | \$<br>-       | \$<br>161     | \$<br>-       | \$<br>-  | \$ | -                                         |
| Other invested assets:        |                         |                        |               |               |               |          |    |                                           |
| LIHTC property investments    | \$<br>490               | \$<br>490              | \$<br>-       | \$<br>-       | \$<br>490     | \$<br>-  | \$ | -                                         |
| Unaffiliated surplus notes    | \$<br>25                | \$<br>23               | \$<br>-       | \$<br>25      | \$<br>-       | \$<br>-  | \$ | -                                         |
| Securities lending reinvested |                         |                        |               |               |               |          |    |                                           |
| collateral                    | \$<br>15                | \$<br>15               | \$<br>-       | \$<br>15      | \$<br>-       | \$<br>-  | \$ | -                                         |
| Separate Accounts             | \$<br>3,201             | \$<br>3,201            | \$<br>3,007   | \$<br>151     | \$<br>43      | \$<br>-  | \$ | -                                         |
|                               |                         |                        |               |               |               |          |    |                                           |

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 bonds in curve 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 benchmark yields, prepayment speeds, collateral performance and credit spreads to determine fair value. Certain LBASS in Level 2 is primarily 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 perpetual preferred stocks in Level 2 is based on the valuation methods described in Part A4 of this note. The primary input to the valuation for redeemable preferred stocks in Level 2 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. 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. Certain unaffiliated private common stocks carried at fair value, which do not have readily determinable fair values, and are investments in investment companies that measure their assets at fair value on a recurring basis, are reported utilizing NAV as a practical expedient and are excluded from the fair value hierarchy

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

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

The fair value of short-term investments in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of short-term investments in Level 2 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 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 reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

The fair value of the assets of the Separate Account in Level 1 is based on actively traded mutual funds that have daily quoted net asset values that are readily determinable for identical assets the Company can access. The fair value of the assets of the Separate Accounts in Levels 2 and 3 is based on the valuation methods described in Part A4.

#### **Financial liabilities**

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

(in millions)

| Aggregate<br>Fair Value | _     | Statement<br>Value                                           |                                                                                                    | (Level 1)                                                                                                                |                                                                                                                                                                                                                          | (Level 2)                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                                         | (Level 3)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | NAV                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | Practicable<br>(Carrying<br>Value)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
|-------------------------|-------|--------------------------------------------------------------|----------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1,956                   | \$    | 1,573                                                        | \$                                                                                                 | -                                                                                                                        | \$                                                                                                                                                                                                                       | -                                                                                                                                                                                                                                                                                                   | \$                                                                                                                                                                                                                                                                                                                                                      | 1,956                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| ; -                     | \$    | -                                                            | \$                                                                                                 | -                                                                                                                        | \$                                                                                                                                                                                                                       | -                                                                                                                                                                                                                                                                                                   | \$                                                                                                                                                                                                                                                                                                                                                      | -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | - 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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| 5 101                   | \$    | 101                                                          | \$                                                                                                 | -                                                                                                                        | \$                                                                                                                                                                                                                       | 101                                                                                                                                                                                                                                                                                                 | \$                                                                                                                                                                                                                                                                                                                                                      | -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| 9                       | \$    | 9                                                            | \$                                                                                                 | -                                                                                                                        | \$                                                                                                                                                                                                                       | 9                                                                                                                                                                                                                                                                                                   | \$                                                                                                                                                                                                                                                                                                                                                      | -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
|                         | 1,956 | Fair Value           1,956         \$           -         \$ | Fair Value         Value           1,956         \$         1,573           -         \$         - | Fair Value         Value           1,956         \$         1,573         \$           -         \$         -         \$ | Fair Value         Value         (Level 1)           1,956         \$         1,573         \$         -           -         \$         -         \$         -           101         \$         101         \$         - | Fair Value         Value         (Level 1)           1,956         \$         1,573         \$         -         \$           -         \$         -         \$         -         \$         -         \$           101         \$         101         \$         -         \$         -         \$ | Fair Value         Value         (Level 1)         (Level 2)           1,956         \$         1,573         \$         -         \$         -           -         \$         -         \$         -         \$         -         \$         -           101         \$         101         \$         -         \$         101         \$         101 | Fair Value         Value         (Level 1)         (Level 2)           1,956         \$         1,573         \$         -         \$         -         \$           -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         101         \$         -         \$         101         \$         101         \$         -         \$         101         \$         -         \$         101         \$         -         \$         101         \$         -         \$         101         \$         -         \$         101         \$         -         \$         101         \$         -         \$         101         \$         -         \$         101         \$         -         \$         101         \$         -         \$         101         \$         -         \$         101         < | Fair Value         Value         (Level 1)         (Level 2)         (Level 3)           1,956         \$         1,573         \$         -         \$         -         \$         1,956           -         \$         -         \$         -         \$         -         \$         1,956           -         \$         -         \$         -         \$         -         \$         1,956           -         \$         -         \$         -         \$         -         \$         1,956           -         \$         -         \$         -         \$         -         \$         1,956           -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         < | Fair Value         Value         (Level 1)         (Level 2)         (Level 3)           1,956         \$         1,573         \$         -         \$         -         \$         1,956         \$         1,956         \$         1,956         \$         1,956         \$         1,956         \$         1,956         \$         1,956         \$         \$         -         \$         1,956         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$         \$ | Fair Value         Value         (Level 1)         (Level 2)         (Level 3)         NAV           -         \$         1,573         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$         -         \$ <td>Aggregate<br/>Fair Value         Statement<br/>Value         (Level 1)         (Level 2)         (Level 3)         NAV           1,956         \$         1,573         \$         -         \$         -         \$         -         \$           -         \$         -         \$         -         \$         1,956         \$         -         \$           101         \$         -         \$         -         \$         -         \$         -         \$           101         \$         101         \$         -         \$         101         \$         -         \$</td> | Aggregate<br>Fair Value         Statement<br>Value         (Level 1)         (Level 2)         (Level 3)         NAV           1,956         \$         1,573         \$         -         \$         -         \$         -         \$           -         \$         -         \$         -         \$         1,956         \$         -         \$           101         \$         -         \$         -         \$         -         \$         -         \$           101         \$         101         \$         -         \$         101         \$         -         \$ |

June 30, 2021

December 31, 2020

Not

| Type of Financial Instrument    | Aggregate<br>Fair Value | Statement<br>Value | (Level 1) | (Level 2) | (Level 3)   | NAV     | Not<br>Practicable<br>(Carrying<br>Value) |
|---------------------------------|-------------------------|--------------------|-----------|-----------|-------------|---------|-------------------------------------------|
| Deposit-type contract           | \$<br>2,108             | \$<br>1,642        | \$<br>-   | \$<br>-   | \$<br>2,108 | \$<br>- | \$<br>-                                   |
| Securities lending collateral   | \$<br>255               | \$<br>255          | \$<br>-   | \$<br>255 | \$<br>-     | \$<br>- | \$<br>-                                   |
| Derivatives                     | \$<br>104               | \$<br>104          | \$<br>-   | \$<br>104 | \$<br>-     | \$<br>- | \$<br>-                                   |
| Separate Accounts - Derivatives | \$<br>9                 | \$<br>9            | \$<br>-   | \$<br>9   | \$<br>-     | \$<br>- | \$<br>-                                   |

The fair value of the liability for deposit-type contracts in Level 3 is generally based on the terms of the underlying contracts incorporating current market-based crediting rates for similar contracts that reflect the Company's own credit risk. Immediate annuities without life contingencies and fixed rate funding agreements are valued at the present value of future benefits using current market-based implied interest rates and reflect the Company's own credit risk. Fixed annuities are valued at the account value less surrender charges.

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

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

- D. The Company was able to estimate the fair value of all its financial instruments in 2021 and 2020.
- E. Investments in certain common and preferred stocks 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 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 amount of remaining commitments to invest in these investments over their remaining lives is immaterial.

#### 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. 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.

#### Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of \$1.55 billion and cash of \$53 million to AIMCO Private Fund I, LLC ("AIMCO I"). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, the assets of AIMCO I, which consisted of limited partnership investments with a book/adjusted carrying value of \$1.58 billion, cash equivalents of \$141 million and cash of \$5 million as of June 30, 2021, will continue to be directly reported in the Company's financial statements.

#### Sale of the Company

On January 26, 2021, AIC and AFIHC entered into a Stock 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 the Company and certain affiliates for approximately \$2.8 billion in cash. The transaction is expected to close in 2021, subject to regulatory approvals, pre-sale restructuring and reinsurance transactions and other customary closing conditions.

#### Scottish Re (U.S.), Inc. ("SRUS")

On December 14, 2018, the Delaware Insurance Commissioner placed SRUS under regulatory supervision. On March 6, 2019, the Chancery Court of the State of Delaware entered a Rehabilitation and Injunction Order in response to a petition filed by the Insurance Commissioner.

In 2019, the Company joined in a joint motion filed on behalf of several affected parties asking the court to allow a specified amount of offsetting claim payments and losses against premiums remitted to SRUS. The motion was resolved by the implementation of a stipulated offset "protocol" that permits cedents to continue to offset claim payments and losses against premiums subject to certain limitations and reservations of rights by the receiver. The Company and ALNY also filed a separate motion related to the reimbursement of claim payments where SRUS is also acting as administrator. This motion resulted in the receiver's agreement to refund advances made by the Company to SRUS' administrator from collected premiums. On June 30, 2020, the receiver filed a proposed Plan of Rehabilitation ("Plan") for consideration by the Court. Following several months of negotiations and discussions with SRUS' cedents and retrocessionaires, the receiver filed an amended draft Plan on March 16, 2021. The receiver thereafter informed the Court that they would be revising the Plan further, and on July 26, 2021, the receiver filed an outline of anticipated Plan modifications. A revised Plan has not been filed, and no hearing has been scheduled. However, at the instruction of the Court, the receiver and the stakeholders have negotiated a proposed discovery and briefing schedule that is expected to culminate in a final Plan approval hearing during the first half of 2022. The parties are currently awaiting instruction from the Court on the legal standard that will be applied to the Court's evaluation of the Plan.

The Company continues to monitor SRUS for future developments and will reevaluate its allowance for uncollectible amounts as new information becomes available.

22. Events Subsequent

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

- 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination
  - E. Risk Sharing Provisions of the Affordable Care Act Not applicable.
- 25. Change in Incurred Losses and Loss Adjustment Expenses
  - A. For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in 2021 and 2020. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2021 or 2020.
  - 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.

## **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 [ ]                                                           |  |  |
| 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.<br>On April 1, 2021, Allstate Life Insurance Company (ALIC) paid a \$39.6M dividend to Allstate Insurance Company (AIC) by transferring its<br>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<br>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<br>entities after the asset transfers: ALINV Mosaic, LLC, Allstate Finance Company, LLC, Allstate Financial Advisors, LLC, NBInv AF1, LLC<br>NBInv AF2, LLC, NBInv AF3, LLC, NBInv AF4, LLC, NBInv AF5, LLC, NBInv Riverside Cars1, LLC, NBInv Riverside Management, LLC,<br>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.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 0000899051                                                                 |  |  |
| 4.1                                                                   | Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?<br>If yes, complete and file the merger history data file with the NAIC.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | Yes [ ] No [X]                                                             |  |  |
| 4.2                                                                   | If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                            |  |  |
|                                                                       | 1     2     3       Name of Entity     NAIC Company Code     State of Domicile                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                            |  |  |
| 5.                                                                    | If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-<br>in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | ] No [ ] N/A [X]                                                           |  |  |
| 6.1                                                                   | 5.1 State as of what date the latest financial examination of the reporting entity was made or is being made.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                            |  |  |
| 6.2                                                                   | .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.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                            |  |  |
| 6.3                                                                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 12/31/2018                                                                 |  |  |
|                                                                       | 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                                                                   | 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).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                                            |  |  |
| 6.4<br>6.5                                                            | 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).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                                            |  |  |
|                                                                       | 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<br>] No [ ] N/A [ X ]                                           |  |  |
| 6.5                                                                   | 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).<br>By what department or departments?<br>ILLINOIS<br>Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?<br>Yes [                                                                                                                                                                                                                                                                                                                                                                                                                               | 04/29/2020<br>] No [ ] N/A [ X ]                                           |  |  |
| 6.5<br>6.6                                                            | 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).<br>By what department or departments?<br>ILLINOIS<br>Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?<br>Have all of the recommendations within the latest financial examination report been complied with?<br>Have all of the recommendations within the latest financial examination report been complied with?<br>Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or                                                                   | 04/29/2020<br>] No [ ] N/A [ X ]<br>] No [ ] N/A [ X ]                     |  |  |
| 6.5<br>6.6<br>7.1                                                     | 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). By what department or departments? ILLINOIS Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Have all of the recommendations within the latest financial examination report been complied with? Yes [ Hast 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?                                                                                                                 | 04/29/2020<br>] No [ ] N/A [ X ]<br>] No [ ] N/A [ X ]<br>Yes [ ] No [ X ] |  |  |
| <ul><li>6.5</li><li>6.6</li><li>7.1</li><li>7.2</li></ul>             | 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). By what department or departments? ILLINOIS Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Have all of the recommendations within the latest financial examination report been complied with?                                                                                                                                                                                                                                                                                                                                              | 04/29/2020<br>] No [ ] N/A [ X ]<br>] No [ ] N/A [ X ]<br>Yes [ ] No [ X ] |  |  |
| <ul><li>6.5</li><li>6.6</li><li>7.1</li><li>7.2</li><li>8.1</li></ul> | 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<br>] No [ ] N/A [ X ]<br>] No [ ] N/A [ X ]<br>Yes [ ] No [ X ] |  |  |

| 1                                      | 2                                           | 3   | 4   | 5    | 6   |
|----------------------------------------|---------------------------------------------|-----|-----|------|-----|
| Affiliate Name                         | Location (City, State)                      | FRB | 000 | FDIC | 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 |
|                                        | 444 W. LAKE STREET, SUITE 4500, CHICAGO, IL |     |     |      | 1   |
| ALLSTATE INVESTMENT MANAGEMENT COMPANY | 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;                                                                                                                                                                                                                                                       |                      |
|      | <ul> <li>(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;</li> <li>(c) Compliance with applicable governmental laws, rules and regulations;</li> </ul>                           |                      |
|      | (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).                                                                                                                                                                                          |                      |
| 0.21 |                                                                                                                                                                                                                                                                      |                      |
| 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:                                                                                                                                                                                                         |                      |
|      | \$5,607,439 PLEDGED AS COLLATERAL, \$80,020,250 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, \$19,607,126 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY, AND \$1,053,289 RELATED TO RESTRICTED PUERTO RICO BONDS.                                                 |                      |
| 12.  | Amount of real estate and mortgages held in other invested assets in Schedule BA:                                                                                                                                                                                    |                      |
| 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<br>Prior Year-End                                                                                                                                                                                                                                                  | 2<br>Current Quarter |
|      | Book/Adjusted                                                                                                                                                                                                                                                        | Book/Adjusted        |
|      |                                                                                                                                                                                                                                                                      |                      |

14.21 Bonds

14.26 All Other.

14.27

15.1

15.2

16.

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate

Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

16.3 Total payable for securities lending reported on the liability page.

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.....

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

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

If no. attach a description with this statement.

Carrying Value

.635,000,455

249.421.541

.884,421,996

\$

\$

.\$

\$

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\$

Carrying Value

261,310,839

.90,756,301

352,067,140

]

4,761,206

..4,761,206

.454,800

]

\$

\$

\$

\$

\$

\$

.\$

..\$

Yes [X] No [

Yes [ X ] No [ ] N/A [

## **GENERAL INTERROGATORIES**

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. 17. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following: 17.1

Yes [X] No [ ]

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

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

| 1                                 | 2                                       | 3                                            |       |   |      |     |
|-----------------------------------|-----------------------------------------|----------------------------------------------|-------|---|------|-----|
| Name(s)                           | Location(s)                             | Complete Explanation(s)                      |       |   |      |     |
|                                   |                                         |                                              |       |   |      |     |
| there been any changes, including | g name changes, in the custodian(s) ide | entified in 17.1 during the current quarter? | Yes [ | ] | No [ | X ] |

Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? 173 17.4 If yes, give full information relating thereto:

20

21

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

Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to 17.5 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                                       | 2           |
|-----------------------------------------|-------------|
| Name of Firm or Individual              | Affiliation |
| ALLSTATE INVESTMENTS, LLC               | Α           |
| DAVIDSON KEMPER DIST OPP FUND, LP       | U           |
| GOLDENTREE SELECT PARTNERS, LP          | U           |
| J.P. MORGAN INVESTMENT MANAGEMENT INC.  | U           |
| MILLIMAN FINANCIAL RISK MANAGEMENT, LLC | U           |
| SILVER POINT CAPITAL FUND, LP           | U           |
| WELLINGTON MANAGEMENT COMPANY LLP       | 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. Yes [ ] No [ X ] designated with a "U") manage more than 10% of the reporting entity's invested assets?

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 ]

176 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

| 2                                       | 3                                                                                                                                                                                                                      | 4                                                                                                                                                                                                                                                                                                                                                                                                                 | 5                                                                                                                                                                                                                                                                                                                                                                               |
|-----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                                         |                                                                                                                                                                                                                        |                                                                                                                                                                                                                                                                                                                                                                                                                   | Investment                                                                                                                                                                                                                                                                                                                                                                      |
|                                         |                                                                                                                                                                                                                        |                                                                                                                                                                                                                                                                                                                                                                                                                   | Management                                                                                                                                                                                                                                                                                                                                                                      |
|                                         |                                                                                                                                                                                                                        |                                                                                                                                                                                                                                                                                                                                                                                                                   | Agreement                                                                                                                                                                                                                                                                                                                                                                       |
| Name of Firm or Individual              | Legal Entity Identifier (LEI)                                                                                                                                                                                          | Registered With                                                                                                                                                                                                                                                                                                                                                                                                   | (IMA) Filed                                                                                                                                                                                                                                                                                                                                                                     |
| ALLSTATE INVESTMENTS, LLC               | QQVOKOEYTYOWZE36RV47                                                                                                                                                                                                   | IL DOI                                                                                                                                                                                                                                                                                                                                                                                                            | DS                                                                                                                                                                                                                                                                                                                                                                              |
| DAVIDSON KEMPER DIST OPP FUND, LP       | 549300E9FFP584S20Y95                                                                                                                                                                                                   | SEC                                                                                                                                                                                                                                                                                                                                                                                                               | DS                                                                                                                                                                                                                                                                                                                                                                              |
| GOLDENTREE SELECT PARTNERS, LP          | 549300YED7EEDEWFJQ52                                                                                                                                                                                                   | SEC                                                                                                                                                                                                                                                                                                                                                                                                               | DS                                                                                                                                                                                                                                                                                                                                                                              |
| J.P. MORGAN INVESTMENT MANAGEMENT INC.  | 549300W78QHV4XMM6K69                                                                                                                                                                                                   | SEC                                                                                                                                                                                                                                                                                                                                                                                                               | DS                                                                                                                                                                                                                                                                                                                                                                              |
| MILLIMAN FINANCIAL RISK MANAGEMENT, LLC | 5493002H8STET494T224                                                                                                                                                                                                   | SEC                                                                                                                                                                                                                                                                                                                                                                                                               | DS                                                                                                                                                                                                                                                                                                                                                                              |
| SILVER POINT CAPITAL FUND, LP           | 5493007VLP5VQE1KLU33                                                                                                                                                                                                   | SEC                                                                                                                                                                                                                                                                                                                                                                                                               | DS                                                                                                                                                                                                                                                                                                                                                                              |
| WELLINGTON MANAGEMENT COMPANY LLP       | 5493002CYKEKC8C01T66                                                                                                                                                                                                   | SEC                                                                                                                                                                                                                                                                                                                                                                                                               | DS.                                                                                                                                                                                                                                                                                                                                                                             |
|                                         | ALLSTATE INVESTMENTS, LLC<br>DAVIDSON KEMPER DIST OPP FUND, LP<br>GOLDENTREE SELECT PARTNERS, LP<br>J.P. MORGAN INVESTMENT MANAGEMENT INC.<br>MILLIMAN FINANCIAL RISK MANAGEMENT, LLC<br>SILVER POINT CAPITAL FUND, LP | ALLSTATE INVESTMENTS, LLC       QQV0K0EYTY0WZE36RV47         DAVIDSON KEMPER DIST OPP FUND, LP       549300E9FFP584S20Y95         GOLDENTREE SELECT PARTNERS, LP       549300YED7EEDEWFJQ52         J.P. MORGAN INVESTMENT MANAGEMENT INC.       549300W78QHV4XMM6K69         MILLIMAN FINANCIAL RISK MANAGEMENT, LLC       5493002H8STET494T224         SILVER POINT CAPITAL FUND, LP       5493007VLP5VQE1KLU33 | ALLSTATE INVESTMENTS, LLC QQVOKOEYTYOWZE36RV47 IL DOI<br>DAVIDSON KEMPER DIST OPP FUND, LP 549300E9FFP584S20Y95 SEC<br>GOLDENTREE SELECT PARTNERS, LP 549300YED7EEDEWFJQ52 SEC<br>J.P. MORGAN INVESTMENT MANAGEMENT INC. 549300W78QHV4XMM6K69 SEC<br>MILLIMAN FINANCIAL RISK MANAGEMENT, LLC 5493002H8STET494T224 SEC<br>SILVER POINT CAPITAL FUND, LP 5493007VLP5VQE1KLU33 SEC |

Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ...... Yes [X] No [] 18.1 18.2 If no, list exceptions:

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

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 [ | ]   |
| <ul> <li>By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:</li> <li>a. The security was purchased prior to January 1, 2018.</li> <li>b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.</li> <li>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.</li> <li>d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.</li> </ul> |     |     |      |     |
| Has the reporting entity self-designated PLGI securities?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | Yes | []  | No [ | X ] |
| 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:<br>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<br>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 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

|     | Accident Health Companies/Fraternal Benefit Societies:<br>Report the statement value of mortgage loans at the end of this reporting period for the following categories:                                                                                                                                                                                   | 1<br>Amount            |
|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|
|     | 1.1 Long-Term Mortgages In Good Standing                                                                                                                                                                                                                                                                                                                   |                        |
|     | 1.11 Farm Mortgages                                                                                                                                                                                                                                                                                                                                        | \$                     |
|     | 1.12 Residential Mortgages                                                                                                                                                                                                                                                                                                                                 | \$                     |
|     | 1.13 Commercial Mortgages                                                                                                                                                                                                                                                                                                                                  | .\$                    |
|     | 1.14 Total Mortgages in Good Standing                                                                                                                                                                                                                                                                                                                      | \$2,460,869,976        |
|     | 1.2 Long-Term Mortgages In Good Standing with Restructured Terms                                                                                                                                                                                                                                                                                           |                        |
|     | 1.21 Total Mortgages in Good Standing with Restructured Terms                                                                                                                                                                                                                                                                                              | .\$                    |
|     | 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months                                                                                                                                                                                                                                                                         |                        |
|     | 1.31 Farm Mortgages                                                                                                                                                                                                                                                                                                                                        | \$                     |
|     | 1.32 Residential Mortgages                                                                                                                                                                                                                                                                                                                                 | \$                     |
|     | 1.33 Commercial Mortgages                                                                                                                                                                                                                                                                                                                                  | \$                     |
|     | 1.34 Total Mortgages with Interest Overdue more than Three Months                                                                                                                                                                                                                                                                                          | \$                     |
|     | 1.4 Long-Term Mortgage Loans in Process of Foreclosure                                                                                                                                                                                                                                                                                                     |                        |
|     | 1.41 Farm Mortgages                                                                                                                                                                                                                                                                                                                                        | \$                     |
|     | 1.42 Residential Mortgages                                                                                                                                                                                                                                                                                                                                 | \$                     |
|     | 1.43 Commercial Mortgages                                                                                                                                                                                                                                                                                                                                  | \$                     |
|     | 1.44 Total Mortgages in Process of Foreclosure                                                                                                                                                                                                                                                                                                             | \$                     |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)                                                                                                                                                                                                                                                                 |                        |
|     | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter                                                                                                                                                                                                                                                                   |                        |
|     | 1.61 Farm Mortgages                                                                                                                                                                                                                                                                                                                                        | \$                     |
|     | 1.62 Residential Mortgages                                                                                                                                                                                                                                                                                                                                 |                        |
|     | 1.63 Commercial Mortgages                                                                                                                                                                                                                                                                                                                                  |                        |
|     | 1.64 Total Mortgages Foreclosed and Transferred to Real Estate                                                                                                                                                                                                                                                                                             |                        |
| 2.  | Operating Percentages:                                                                                                                                                                                                                                                                                                                                     |                        |
|     | 2.1 A&H loss percent                                                                                                                                                                                                                                                                                                                                       | 33, 300 %              |
|     | 2.2 A&H cost containment percent                                                                                                                                                                                                                                                                                                                           |                        |
|     | 2.2 A&H cost containment percent                                                                                                                                                                                                                                                                                                                           |                        |
|     | Do you act as a custodian for health savings accounts?                                                                                                                                                                                                                                                                                                     |                        |
|     |                                                                                                                                                                                                                                                                                                                                                            |                        |
|     | If yes, please provide the amount of custodial funds held as of the reporting date                                                                                                                                                                                                                                                                         |                        |
|     | Do you act as an administrator for health savings accounts?                                                                                                                                                                                                                                                                                                |                        |
|     | If yes, please provide the balance of the funds administered as of the reporting date                                                                                                                                                                                                                                                                      |                        |
|     | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?                                                                                                                                                                                                                                 | Yes [X] No [ ]         |
|     | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of<br>domicile of the reporting entity?                                                                                                                                                                                 | Yes [ ] No [ ]         |
| 5.1 | Benefit Societies Only:<br>In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in<br>this statement on account of such reinsurances for reserve equal to that which the original company would have been required to<br>establish had it retained the risks. Has this been done? | Yes [ ] No [ ] N/A [X] |
| 5.2 | If no, explain:                                                                                                                                                                                                                                                                                                                                            |                        |
| 6.1 | Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?                                                                                                                                                                                                                           |                        |
| 6.2 | If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?                                                                                                                                                                                                                                        |                        |

| Date | Outstanding Lien Amount |
|------|-------------------------|
|      |                         |

# **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

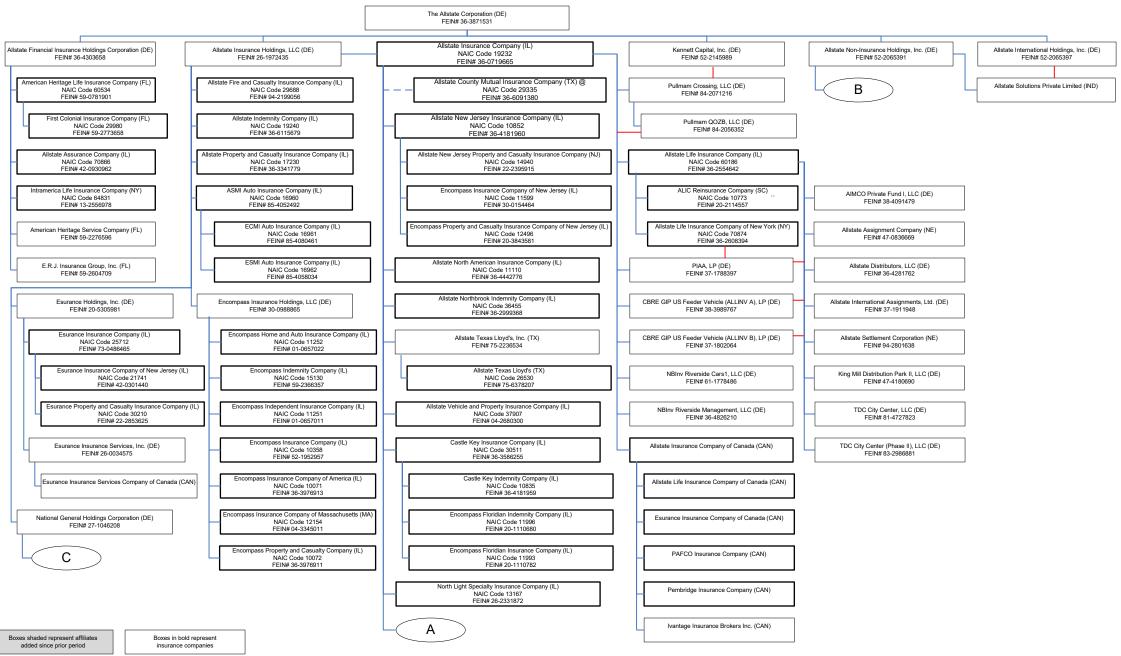
|                         | Showing All New Reinsurance Treaties - Current Year to Date |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|-------------------------|-------------------------------------------------------------|-------------------|-------------------|-----------------------------|---------------------------------|------------------------------|-------------------|---------------------------------------------------|----------------------------------------------------------|--|--|--|--|
| 1                       | 2                                                           | 3                 | 4                 | 5                           | 6                               | 7                            | 8                 | 9                                                 | 10                                                       |  |  |  |  |
| NAIC<br>Company<br>Code | ID<br>Number                                                | Effective<br>Date | Name of Reinsurer | Domiciliary<br>Jurisdiction | Type of<br>Reinsurance<br>Ceded | Type of<br>Business<br>Ceded | Type of Reinsurer | Certified<br>Reinsurer<br>Rating<br>(1 through 6) | Effective<br>Date of<br>Certified<br>Reinsurer<br>Rating |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | +                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | [                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | [                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | 1                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | +                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | f                                                        |  |  |  |  |
| <b> </b> +              |                                                             | t                 |                   |                             |                                 |                              |                   |                                                   | [                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | 1                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | +                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   | •••••                                             |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | [                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | [                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   |                                                          |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   | •••••                                             |                                                          |  |  |  |  |
|                         |                                                             |                   |                   | •••••                       | •••••                           |                              |                   |                                                   | [                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | []                                                       |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | l                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | l                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | ŀ                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | t                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             | -                               |                              |                   |                                                   | 1                                                        |  |  |  |  |
|                         | •••••                                                       |                   |                   |                             |                                 |                              |                   |                                                   | [                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | l                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | l                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | f                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | ł                                                        |  |  |  |  |
|                         |                                                             | +                 |                   |                             | -                               |                              |                   |                                                   | ł                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             | -                               |                              |                   |                                                   | [                                                        |  |  |  |  |
|                         | •••••                                                       |                   |                   |                             |                                 |                              |                   |                                                   | [                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | l                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | I                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | f                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             |                                 |                              |                   |                                                   | ł                                                        |  |  |  |  |
|                         |                                                             | +                 |                   |                             | •                               |                              |                   |                                                   | ¦                                                        |  |  |  |  |
|                         |                                                             |                   |                   |                             | -                               |                              |                   |                                                   | [                                                        |  |  |  |  |
|                         |                                                             | 1                 | 1                 | l                           | 1                               |                              |                   |                                                   | ·                                                        |  |  |  |  |

#### STATEMENT AS OF JUNE 30, 2021 OF THE ALLSTATE LIFE INSURANCE COMPANY **SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS** Current Year To Date - Allocated by States and Te

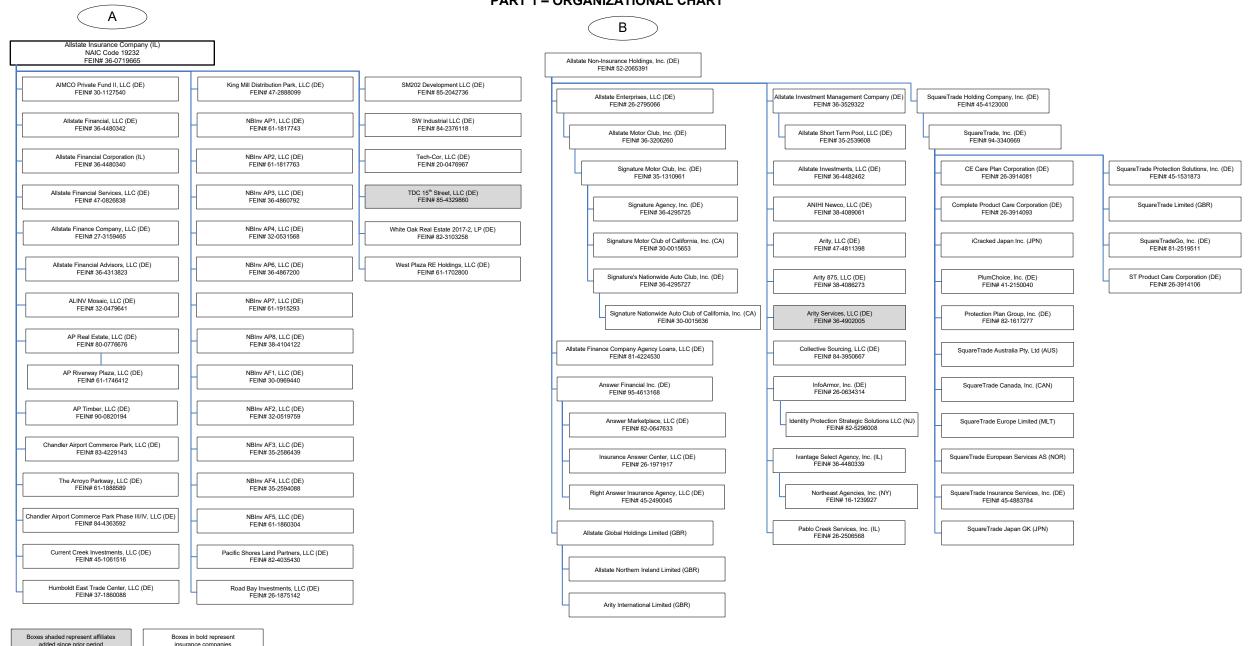
| 2. 7<br>3. 7<br>4. 7<br>5. 0<br>6. 0<br>7. 0<br>8. 1 | States, Etc.<br>Alabama AL<br>Alaska AK<br>Arizona AZ<br>Arkansas AR<br>California CA         | 1<br>Active<br>Status<br>(a)<br>L<br>L | Life Co<br>2<br>Life Insurance<br>Premiums | Annuity<br>Considerations | 4<br>Accident and<br>Health Insurance<br>Premiums,<br>Including Policy,<br>Membership | iness Only<br>5         | 6<br>Total             | 7                         |
|------------------------------------------------------|-----------------------------------------------------------------------------------------------|----------------------------------------|--------------------------------------------|---------------------------|---------------------------------------------------------------------------------------|-------------------------|------------------------|---------------------------|
| 2. 7<br>3. 7<br>4. 7<br>5. 0<br>6. 0<br>7. 0<br>8. 1 | Alabama AL<br>Alaska AK<br>Arizona AZ<br>Arkansas AR<br>California CA                         | Active<br>Status<br>(a)<br>LL          | 2<br>Life Insurance<br>Premiums            | 3<br>Annuity              | Accident and<br>Health Insurance<br>Premiums,<br>Including Policy,<br>Membership      |                         |                        |                           |
| 2. 7<br>3. 7<br>4. 7<br>5. 0<br>6. 0<br>7. 0<br>8. 1 | Alabama AL<br>Alaska AK<br>Arizona AZ<br>Arkansas AR<br>California CA                         | Status<br>(a)<br>L.                    | Premiums                                   |                           | Premiums,<br>Including Policy,<br>Membership                                          | 0.11                    | Total                  |                           |
| 2. 7<br>3. 7<br>4. 7<br>5. 0<br>6. 0<br>7. 0<br>8. 1 | Alabama AL<br>Alaska AK<br>Arizona AZ<br>Arkansas AR<br>California CA                         | Status<br>(a)<br>L.                    | Premiums                                   |                           | Including Policy,<br>Membership                                                       | <b>C</b> <sup>11</sup>  | Total                  |                           |
| 2. 7<br>3. 7<br>4. 7<br>5. 0<br>6. 0<br>7. 0<br>8. 1 | Alabama AL<br>Alaska AK<br>Arizona AZ<br>Arkansas AR<br>California CA                         | (a)<br>L.<br>                          | Premiums                                   |                           | Membership                                                                            |                         |                        |                           |
| 2. 7<br>3. 7<br>4. 7<br>5. 0<br>6. 0<br>7. 0<br>8. 1 | Alabama AL<br>Alaska AK<br>Arizona AZ<br>Arkansas AR<br>California CA                         | L                                      |                                            |                           | and Other Fees                                                                        | Other<br>Considerations | Columns<br>2 Through 5 | Deposit-Type<br>Contracts |
| 2. 7<br>3. 7<br>4. 7<br>5. 0<br>6. 0<br>7. 0<br>8. 1 | Alaska AK<br>Arizona AZ<br>Arkansas AR<br>California CA                                       | Ļ                                      |                                            |                           | 150.292                                                                               | Considerations          | 2 Through 5            | CONTRACTS                 |
| 4. /<br>5. (<br>6. (<br>7. (<br>8.                   | Arkansas AR<br>California CA                                                                  | L                                      |                                            |                           |                                                                                       |                         |                        |                           |
| 5. (<br>6. (<br>7. (<br>8. [                         | California CA                                                                                 |                                        | 3,381,294                                  |                           |                                                                                       |                         |                        |                           |
| 6. (<br>7. (<br>8. [                                 |                                                                                               | L                                      | 1,416,498                                  |                           |                                                                                       |                         | 1,612,009              |                           |
| 7. (<br>8. I                                         | Colorado                                                                                      | L                                      |                                            | 1, 198,927                |                                                                                       |                         | 25,218,865             |                           |
| 8. I                                                 | 66                                                                                            | Ļ                                      | 2,812,173                                  |                           |                                                                                       |                         | 2,999,986              |                           |
|                                                      | Connecticut                                                                                   | Ļ                                      | 2,965,363                                  |                           |                                                                                       |                         | 3, 166, 907            |                           |
| 5.                                                   | Delaware                                                                                      | L                                      |                                            |                           |                                                                                       |                         |                        |                           |
| 10.                                                  | Florida                                                                                       | L                                      |                                            | 1, 143, 473               |                                                                                       |                         |                        |                           |
| -                                                    | Georgia GA                                                                                    | L                                      | 7,512,214                                  |                           | 285.692                                                                               |                         | 7.945.111              |                           |
| 12. I                                                | Hawaii                                                                                        | L                                      | 1,246,860                                  |                           |                                                                                       |                         | 1,362,329              |                           |
|                                                      | Idaho ID                                                                                      | L                                      |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | Illinois IL                                                                                   | L                                      | 13,714,520                                 |                           |                                                                                       |                         | 14,722,327             |                           |
|                                                      | Indiana IN                                                                                    | F                                      | 3,733,417                                  |                           |                                                                                       |                         | 3,940,506              |                           |
|                                                      | Iowa IA                                                                                       | Ļ                                      |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | KansasKS<br>KentuckyKY                                                                        |                                        |                                            | 25,430<br>                |                                                                                       |                         |                        |                           |
| _                                                    | Louisiana I A                                                                                 | L                                      |                                            | 00.050                    |                                                                                       |                         | 2,865,090              |                           |
| _                                                    | Maine                                                                                         | L.                                     |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | Maryland MD                                                                                   | L                                      | ,                                          |                           |                                                                                       |                         | 5,687,331              |                           |
|                                                      | Massachusetts MA                                                                              | L                                      |                                            |                           |                                                                                       |                         | 1, 173, 700            |                           |
| 23. I                                                | Michigan MI                                                                                   | L                                      |                                            |                           |                                                                                       |                         | 6,245,913              |                           |
|                                                      | Minnesota MN                                                                                  | L                                      |                                            |                           |                                                                                       |                         | 2, 183, 211            |                           |
|                                                      | Mississippi MS                                                                                | L                                      |                                            |                           |                                                                                       |                         | 2, 123, 904            |                           |
|                                                      | Missouri MO                                                                                   | <u>L</u>                               | 1,955,877                                  |                           |                                                                                       |                         | 2,229,303              |                           |
|                                                      | Montana MT                                                                                    | L                                      |                                            |                           |                                                                                       |                         |                        |                           |
| -                                                    | Nebraska NE<br>Nevada NV                                                                      | L                                      |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | New Hampshire NH                                                                              | L                                      |                                            |                           |                                                                                       |                         | 2,117,578              |                           |
|                                                      | New Jersey                                                                                    | ь<br>L                                 |                                            |                           |                                                                                       |                         | 4,817,444              |                           |
|                                                      | New Mexico                                                                                    | Ĺ                                      | 1,467,970                                  | 8,900                     | 56.821                                                                                |                         | 1.533.691              |                           |
| 33. I                                                | New York NY                                                                                   | N.                                     |                                            |                           |                                                                                       |                         |                        |                           |
| 34. I                                                | North Carolina NC                                                                             | L                                      | 6,526,769                                  |                           |                                                                                       |                         | 6,992,849              |                           |
|                                                      | North Dakota ND                                                                               | L                                      |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | Ohio OH                                                                                       | L                                      | 7,422,424                                  |                           |                                                                                       |                         | 8,215,517              |                           |
|                                                      | Oklahoma OK                                                                                   | Ļ                                      | 1,942,733                                  |                           |                                                                                       |                         | 2,057,274              |                           |
|                                                      | Oregon OR<br>Pennsylvania PA                                                                  |                                        | 2,005,017<br>9,364,481                     |                           |                                                                                       |                         | 2, 133,062             |                           |
|                                                      | Rhode Island                                                                                  |                                        |                                            | 1,450,443<br>30,480       |                                                                                       |                         | 11,237,745<br>         |                           |
|                                                      | South Carolina SC                                                                             | F                                      | 3,314,542                                  | 120.652                   |                                                                                       |                         |                        |                           |
|                                                      | South Dakota SD                                                                               | L                                      | 140,443                                    |                           |                                                                                       |                         |                        |                           |
| 43.                                                  | Tennessee                                                                                     | L                                      |                                            | 160,796                   |                                                                                       |                         | 4,463,363              |                           |
| 44.                                                  | Texas                                                                                         | L                                      | 21, 160, 585                               |                           |                                                                                       |                         |                        |                           |
|                                                      | Utah UT                                                                                       | L                                      | 1,374,212                                  |                           |                                                                                       |                         | 1,435,833              |                           |
|                                                      | Vermont                                                                                       | L                                      |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | Virginia VA                                                                                   | <u>L</u>                               | 6, 182, 192                                |                           |                                                                                       |                         | 6,650,347              |                           |
|                                                      | Washington WA West Virginia WV                                                                | ······                                 | 4,048,667<br>                              | 1, 107,861<br>34,200      |                                                                                       |                         | 5,216,295<br>          |                           |
|                                                      | Wisconsin                                                                                     | L                                      | 1,630,225                                  |                           |                                                                                       |                         | 1.885.671              |                           |
|                                                      | Wyoming                                                                                       | L                                      |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | American Samoa AS                                                                             |                                        | 436                                        |                           |                                                                                       |                         |                        |                           |
| 53. (                                                | Guam GU                                                                                       | N                                      |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | Puerto Rico PR                                                                                | L                                      |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | U.S. Virgin Islands VI                                                                        | N                                      |                                            |                           |                                                                                       |                         | 7,674                  |                           |
|                                                      | Northern Mariana Islands MP                                                                   | N                                      |                                            |                           | 1 070                                                                                 |                         |                        |                           |
|                                                      | Canada CAN<br>Aggregate Other Aliens OT                                                       | N                                      |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | Subtotal                                                                                      | XXX<br>XXX                             |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | Reporting entity contributions for employee benefits                                          |                                        |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | plans                                                                                         | XXX                                    |                                            |                           |                                                                                       |                         |                        |                           |
| 91.                                                  | Dividends or refunds applied to purchase paid-up                                              | xxx                                    |                                            |                           |                                                                                       |                         |                        |                           |
| 92.                                                  | additions and annuities<br>Dividends or refunds applied to shorten endowmen                   |                                        |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | or premium paying period                                                                      | xxx                                    |                                            |                           |                                                                                       |                         |                        |                           |
| 93.                                                  | Premium or annuity considerations waived under                                                | 10.07                                  | 704 077                                    |                           |                                                                                       |                         | 704 077                |                           |
| 94.                                                  | disability or other contract provisions<br>Aggregate or other amounts not allocable by State. |                                        |                                            |                           |                                                                                       |                         | 704,377                |                           |
|                                                      | Totals (Direct Business)                                                                      | XXX                                    |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | Plus Reinsurance Assumed                                                                      |                                        |                                            | 4,507,172                 |                                                                                       |                         |                        |                           |
|                                                      | Totals (All Business)                                                                         | XXX                                    |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | Less Reinsurance Ceded                                                                        |                                        |                                            | 4,469,905                 | 6,797,089                                                                             |                         |                        |                           |
|                                                      | Totals (All Business) less Reinsurance Ceded                                                  | XXX                                    | 552, 183, 525                              | 11,954,872                | 32,968,584                                                                            |                         | 597, 106, 981          |                           |
|                                                      | DETAILS OF WRITE-INS                                                                          |                                        |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | ZZZ Alien Other                                                                               | XXX                                    |                                            | 2,996                     | 3, 165                                                                                |                         | 171,391                |                           |
|                                                      |                                                                                               |                                        |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | Summany of remaining write-ins for Line 58 from                                               | XXX                                    |                                            |                           |                                                                                       |                         |                        |                           |
| 20998.                                               | Summary of remaining write-ins for Line 58 from<br>overflow page                              | xxx                                    | l                                          |                           |                                                                                       |                         | l                      |                           |
| 58999.                                               | Totals (Lines 58001 through 58003 plus                                                        |                                        |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | 58998)(Line 58 above)                                                                         | XXX                                    | 165,229                                    | 2,996                     | 3,165                                                                                 |                         | 171,391                |                           |
| 0.400                                                |                                                                                               | XXX                                    |                                            |                           |                                                                                       |                         |                        |                           |
| 0400                                                 |                                                                                               | XXX                                    |                                            |                           |                                                                                       |                         |                        |                           |
|                                                      | Summary of remaining write-ins for Line 94 from                                               | XXX                                    |                                            |                           |                                                                                       |                         |                        |                           |
| J430.                                                | overflow page                                                                                 | XXX                                    |                                            |                           |                                                                                       |                         |                        |                           |
| 9499.                                                | Totals (Lines 9401 through 9403 plus 9498)(Line                                               |                                        |                                            |                           |                                                                                       |                         |                        |                           |
| Ļ                                                    | 94 above)<br>Status Counts:                                                                   | XXX                                    |                                            |                           |                                                                                       |                         |                        | <u> </u>                  |

 (a) Active Status Counts:
 L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
 N - None of the above - Not allowed to write business in the state..... .....6

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

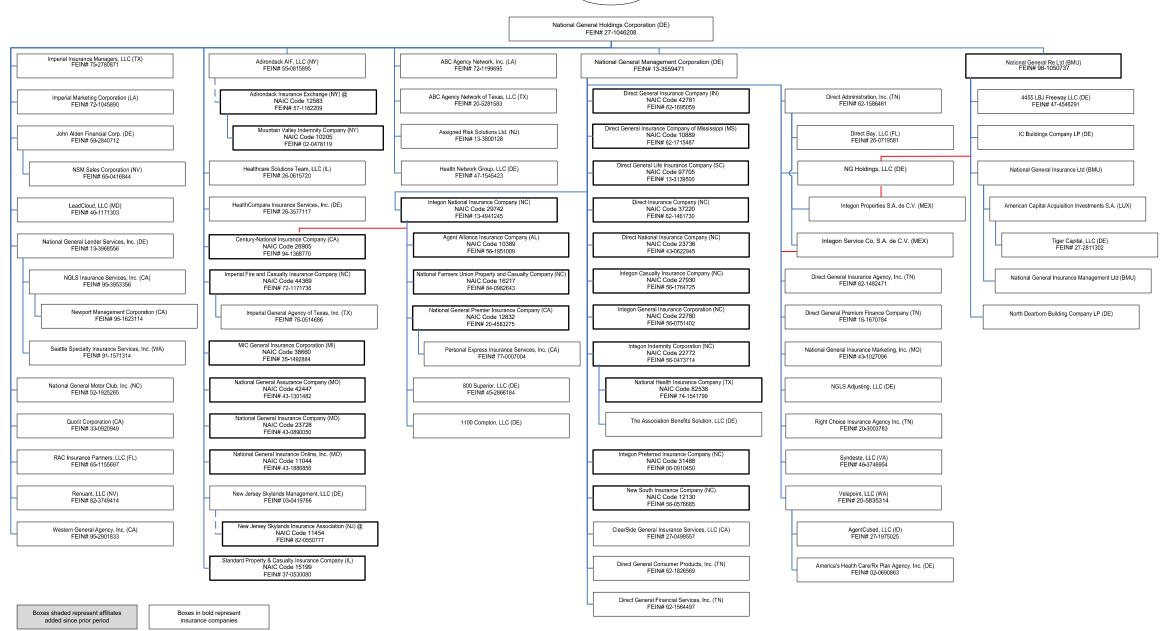


SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART



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

С



@ Denotes company which is affiliated but not owned

| 4     | 2                        | 3       | 4                        | E       | 6          | 7                       | 8                                                          | 0        | 10         | 11                                     | 12                 | 13      | 14                                                   | 15      | 16                    |
|-------|--------------------------|---------|--------------------------|---------|------------|-------------------------|------------------------------------------------------------|----------|------------|----------------------------------------|--------------------|---------|------------------------------------------------------|---------|-----------------------|
| 1     | 2                        | 3       | 4                        | 5       | 0          | '                       | 0                                                          | 9        | 10         | 11                                     |                    | 13      | 14                                                   | 15      | 10                    |
|       |                          |         |                          |         |            |                         |                                                            |          |            |                                        | Туре               | IT      |                                                      |         |                       |
|       |                          |         |                          |         |            |                         |                                                            |          |            |                                        | of Control         | Control |                                                      |         |                       |
|       |                          |         |                          |         |            |                         |                                                            |          |            |                                        | (Ownership,        | is      |                                                      | ls an   |                       |
|       |                          |         |                          |         |            | Name of Securities      |                                                            |          | Relation-  |                                        | Board,             | Owner-  |                                                      | SCA     |                       |
|       |                          |         |                          |         |            | Exchange                |                                                            | Domi-    | ship       |                                        | Management,        | ship    |                                                      | Filing  |                       |
|       |                          | NAIC    |                          |         |            | if Publicly Traded      | Names of                                                   | ciliary  | to         |                                        | Attorney-in-Fact,  | Provide |                                                      | Re-     |                       |
| Crown |                          | Company | ID                       | Federal |            | (U.S. or                | Parent, Subsidiaries                                       |          | Reporting  | Directly Controlled by                 | Influence,         | Percen- | Ultimate Controlling                                 | quired? | ,                     |
| Group |                          |         |                          |         | 011/       |                         |                                                            | Loca-    |            |                                        |                    |         |                                                      |         |                       |
| Code  | Group Name               | Code    | Number                   | RSSD    | CIK        | International)          | Or Affiliates                                              | tion     | Entity     | (Name of Entity/Person)                | Other)             | tage    | Entity(ies)/Person(s)                                | (Y/N)   |                       |
|       |                          |         | 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          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 45-2866184               |         |            |                         | 800 Superior, LLC                                          | DE       | NIA        | Integon National Insurance Company     | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 20-5281583               |         |            |                         | ABC Agency Network of Texas, LLC                           | TX       | NIA        | National General Holdings Corp         | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 72-1199695               |         |            |                         | ABC Agency Network, Inc.                                   | LA       | NIA        | National General Holdings Corp         | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 55-0815895               |         |            |                         | Adirondack AIF, LLC                                        | NY       | NIA        | National General Holdings Corp         | Ownership          |         | The Allstate Corporation                             | N       |                       |
| 8000  | Allstate Insurance Group |         | 57-1162209               |         |            |                         | Adirondack Insurance Exchange                              | NY       | IIA        | Adirondack AIF, LLC                    | Attorney-In-Fact   |         | The Allstate Corporation                             | N       |                       |
| 8000  | Allstate Insurance Group |         | 56-1951009               |         |            |                         | Agent Alliance Insurance Company                           | AL       | IA         | Integon National Insurance Company     | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 27-1975025               |         |            |                         | AgentCubed, LLC                                            |          | NIA        | Velapoint, LLC                         | Ownership.         | 100.000 | The Allstate Corporation                             | N       |                       |
|       |                          |         | 38-4091479               |         |            |                         | AIMCO Private Fund I, LLC                                  | ID<br>DE | DS.        | Allstate Life Insurance Company        | Ownership.         | 100.000 | The Allstate Corporation                             | N       |                       |
|       |                          |         | 30-1127540               |         |            |                         | AIMCO Private Fund II, LLC                                 | DE       | NIA        | 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       | 1                     |
|       |                          |         | 32-0479641               |         |            |                         | ALINV Mosaic, LLC                                          | DE       | NIA        | Allstate Insurance Company             | Ownership          | 100.000 | The Allstate Corporation                             | N       |                       |
|       |                          |         | 47-0836669               |         |            |                         | Allstate Assignment Company                                | NE       | DS.        | Allstate Life Insurance Company        | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 47 0000000               |         |            |                         | Arristate Assignment company                               |          |            | Allstate Financial Insurance Holdings  | owner arrp         |         |                                                      |         |                       |
| 0008  | Allstate Insurance Group |         | 42-0930962               |         |            |                         | Allstate Assurance Company                                 | IL       | IA         | Corporation                            | Ownership          | 100.000 | The Allstate Corporation                             | N       |                       |
|       | Allstate Insurance Group |         | 36-6091380               |         |            |                         | Allstate County Mutual Insurance Company                   | TX       | IA.        | Allstate Insurance Company             | Board of Directors |         | The Allstate Corporation                             | N.      |                       |
|       | Arristate mourance droup |         | 36-4281762               |         | 0001094466 |                         | Allstate Distributors. LLC                                 | DE       | DS         | Allstate Life Insurance Company        | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 26-2795066               |         | 0001094400 |                         | Allstate Enterprises, LLC                                  | DE       | NIA        | Allstate Non-Insurance Holdings, Inc.  | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          | •••••   | 81-4224530               |         |            |                         |                                                            | DE       | NIA<br>NIA | Allstate Non-Insurance Holdings, Inc   |                    | 100.000 | The Allestete Corporation                            | N       |                       |
|       |                          |         | 81-4224530               |         |            |                         | Allstate Finance Company Agency Loans, LLC                 |          |            |                                        | Ownership          |         | The Allstate Corporation                             | NN      |                       |
|       |                          |         | 27-3159465               |         |            |                         | Allstate Finance Company, LLC                              | DE       | NIA        | Allstate Insurance Company             | Ownership          |         | The Allstate Corporation                             |         |                       |
|       |                          |         | 36-4313823<br>36-4480340 |         |            |                         | Allstate Financial Advisors, LLC                           | DE       | NIA        | Allstate Insurance Company             | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 36-4480340               |         |            |                         | Allstate Financial Corporation                             | IL       | NIA        | Allstate Insurance Company             | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         |                          |         |            |                         | Allstate Financial Insurance Holdings                      |          |            |                                        |                    |         |                                                      |         |                       |
|       |                          |         | 36-4303658               |         |            |                         | Corporation                                                | DE       | NIA        | The Allstate Corporation               | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 47-0826838               |         | 0000797152 |                         | Allstate Financial Services, LLC                           | DE       | NIA        | Allstate Insurance Company             | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 36-4480342               |         |            |                         | Allstate Financial, LLC                                    | DE       | NIA        | Allstate Insurance Company             | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         |                          |         |            |                         | Allstate Fire and Casualty Insurance Company               |          |            |                                        |                    |         |                                                      |         |                       |
| 8000  | Allstate Insurance Group | 29688   | 94-2199056               |         |            |                         |                                                            | IL       | IA         | Allstate Insurance Holdings, LLC       | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         |                          |         |            |                         | Allstate Global Holdings Limited                           | GBR      | NIA        | Allstate Non-Insurance Holdings, Inc   | Ownership          | 100.000 | The Allstate Corporation                             | N       |                       |
| 8000  | Allstate Insurance Group | 19240   | 36-6115679               |         |            |                         | Allstate Indemnity Company                                 | IL       | IA         | Allstate Insurance Holdings, LLC       | Ownership          |         | The Allstate Corporation                             | N       |                       |
| 8000  | Allstate Insurance Group |         | 36-0719665               |         | 0000314982 |                         | Allstate Insurance Company                                 | IL       | UDP        | Allstate Insurance Holdings, LLC       | Ownership          | 100.000 | The Allstate Corporation                             | N       |                       |
|       |                          |         |                          |         |            |                         | Allstate Insurance Company of Canada                       | CAN      | IA         | Allstate Insurance Company             | Ownership          |         | The Allstate Corporation                             | ΥΥ      |                       |
|       |                          |         | 26-1972435               |         |            |                         | Allstate Insurance Holdings, LLC                           | DE       | UIP        | The Allstate Corporation               | Ownership          |         | 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          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 36-3529322               |         |            |                         | Allstate Investment Management Company                     | DE       | NIA        | Allstate Non-Insurance Holdings, Inc.  | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 36-4482462               |         | 0001206333 |                         | Allstate Investments, LLC                                  | DE       | NIA.       | Allstate Non-Insurance Holdings, Inc.  | Ownership.         |         | The Allstate Corporation                             | N       |                       |
|       | Allstate Insurance Group |         | 36-2554642               |         | 0000352736 |                         | Allstate Life Insurance Company                            | IL       | RE         | Allstate Insurance Company             | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         |                          |         |            |                         | Allstate Life Insurance Company of Canada                  | CAN      | IA         | Allstate Insurance Company of Canada   | Ownership.         | 100.000 | The Allstate Corporation                             | N       | 1                     |
|       | Allstate Insurance Group | 70874   | 36-2608394               |         | 0000839759 |                         | Allstate Life Insurance Company of New York .              | NY       | DS.        | Allstate Life Insurance Company        | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 36-3206260               |         |            |                         | Allstate Motor Club, Inc.                                  | DE       | NIA        | Allstate Enterprises, LLC              | Ownership          | 100.000 | The Allstate Corporation                             | N.      |                       |
|       | Allstate Insurance Group |         | 36-4181960               |         |            |                         | Allstate New Jersey Insurance Company                      | IL       | IA         | Allstate Insurance Company             | Ownership          |         | The Allstate Corporation                             | N       |                       |
| 0000  |                          |         | 00-4101300               |         |            |                         | Allstate New Jersey Property and Casualty                  | 16       |            | Anistate mourance company              |                    |         | The Allstate ourputation                             |         | · [ · · · · · · · · ] |
| 0008  | Allstate Insurance Group | 14940   | 22-2395915               |         |            |                         |                                                            | NJ       | IA         | Allstate New Jersey Insurance Company  | Ownership          | 100.000 | The Alletate Corporation                             | NI.     |                       |
|       | ATTSTATE Insurance Group |         | 22-2395915<br>52-2065391 |         |            |                         | Insurance Company<br>Allstate Non-Insurance Holdings, Inc. | NJ<br>DE | NIA        | The Allstate Corporation               | Ownership          |         | The Allstate Corporation<br>The Allstate Corporation | N<br>N  |                       |
|       |                          |         |                          |         |            | ••••••                  |                                                            |          |            |                                        |                    |         |                                                      |         |                       |
| 8000  | Allstate Insurance Group | 11110   | 36-4442776               |         |            |                         | Allstate North American Insurance Company                  | IL       | IA         | Allstate Insurance Company             | Ownership          |         | The Allstate Corporation                             | N       |                       |
| 8000  | Allstate Insurance Group | 36455   | 36-2999368               |         |            |                         | Allstate Northbrook Indemnity Company                      | IL       | IA         | Allstate Insurance Company             | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         |                          |         |            |                         | Allstate Northern Ireland Limited                          | GBR      | NIA        | Allstate Global Holdings Limited       | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         |                          |         |            |                         | Allstate Property and Casualty Insurance                   | l        |            |                                        |                    |         |                                                      |         |                       |
| 8000  | Allstate Insurance Group | 17230   | 36-3341779               |         |            |                         | Company                                                    | IL<br>NE | IA         | Allstate Insurance Holdings, LLC       | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 94-2801638               |         |            |                         | Allstate Settlement Corporation                            | NE       | DS         | Allstate Life Insurance Company        | Ownership          |         | The Allstate Corporation                             | N       |                       |
|       |                          |         | 35-2539608               |         |            |                         | Allstate Short Term Pool, LLC                              | DE       | NIA        | Allstate Investment Management Company | Ownership          | 100.000 | The Allstate Corporation                             |         |                       |

| 1     | 2                         | 3       | 4                        | 5       | 6   | 7                  | 8                                                                               | 9        | 10        | 11                                                                   | 12                     | 13      | 14                                                       | 15      | 16                                    |
|-------|---------------------------|---------|--------------------------|---------|-----|--------------------|---------------------------------------------------------------------------------|----------|-----------|----------------------------------------------------------------------|------------------------|---------|----------------------------------------------------------|---------|---------------------------------------|
|       |                           |         |                          |         |     |                    |                                                                                 |          |           |                                                                      | Туре                   | lf      |                                                          |         |                                       |
|       |                           |         |                          |         |     |                    |                                                                                 |          |           |                                                                      | of Control             | Control |                                                          |         |                                       |
|       |                           |         |                          |         |     |                    |                                                                                 |          |           |                                                                      | (Ownership,            | is      |                                                          | ls an   |                                       |
|       |                           |         |                          |         |     | Name of Securities |                                                                                 |          | Relation- |                                                                      | Board,                 | Owner-  |                                                          | SCA     |                                       |
|       |                           |         |                          |         |     | Exchange           |                                                                                 | Domi-    | ship      |                                                                      | Management,            | ship    |                                                          | Filing  |                                       |
|       |                           | NAIC    |                          |         |     | if Publicly Traded | Names of                                                                        | ciliary  | to        |                                                                      | Attorney-in-Fact,      | Provide |                                                          | Re-     |                                       |
| Group |                           | Company | ID                       | Federal |     | (U.S. or           | Parent, Subsidiaries                                                            | Loca-    | Reporting | Directly Controlled by                                               | Influence,             | Percen- | Ultimate Controlling                                     | quired? |                                       |
| Code  | Group Name                | Code    | Number                   | RSSD    | CIK | International)     | Or Affiliates                                                                   | tion     | Entity    | (Name of Entity/Person)                                              | Other)                 | tage    | Entity(ies)/Person(s)                                    | (Y/N)   | *                                     |
| Coue  | Gloup Name                | Code    | Number                   | ROOD    | CIN | international)     | Allstate Solutions Private Limited                                              | IND      |           | Allstate Non-Insurance Holdings, Inc                                 |                        | 100.000 | The Allstate Corporation                                 | ( )     |                                       |
|       | Allstate Insurance Group  | 26530   | 75-6378207               |         |     |                    | Allstate Texas Llovd's                                                          | TX       |           | Allstate Texas Lloyd's, Inc                                          | Ownership<br>Ownership |         | The Allstate Corporation                                 | N       |                                       |
|       | Allistate insurance group |         | 75-2236534               |         |     |                    | Allstate Texas Lloyd's                                                          | TX       |           | Allstate Insurance Company                                           | Ownership              |         | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 10-2200004               |         |     |                    | Allstate Vehicle and Property Insurance                                         |          |           | All'state filsulance company                                         | owner sinp             |         |                                                          |         |                                       |
| 8000  | Allstate Insurance Group  |         | 04-2680300               |         |     |                    | Company                                                                         | п        | IA        | Allstate Insurance Company                                           | Ownership              |         | The Allstate Corporation                                 | Ν       |                                       |
|       |                           |         | 04 2000000               |         |     |                    | American Capital Acquisition Investments                                        |          |           | Anistate insurance company                                           |                        |         |                                                          |         |                                       |
|       |                           |         |                          |         |     |                    | S.A.                                                                            | LUX      | NIA       | National General Insurance Ltd                                       | Ownership              | 100.000 | The Allstate Corporation                                 | N       |                                       |
|       |                           |         |                          |         |     |                    | 0.A.                                                                            |          |           | Allstate Financial Insurance Holdings                                |                        |         |                                                          |         |                                       |
| 8000  | Allstate Insurance Group  | 60534   | 59-0781901               |         |     |                    | American Heritage Life Insurance Company                                        | FL       |           | Corporation                                                          | Ownership              | 100.000 | The Allstate Corporation                                 | Ν       |                                       |
|       |                           |         |                          |         |     |                    | interioritation tage 2110 medianeo company                                      |          |           | Allstate Financial Insurance Holdings                                |                        |         |                                                          |         |                                       |
|       |                           |         | 59-2276596               |         |     |                    | American Heritage Service Company                                               | FL       |           | Corporation                                                          | Ownership              | 100,000 | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 02-0690863               |         |     |                    | America's Health Care/Rx Plan Agency, Inc                                       |          |           | Velapoint, LLC                                                       | Ownership.             | 100.000 | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 38-4089061               |         |     |                    | ANIHI Newco. LLC                                                                | DE       |           | Allstate Non-Insurance Holdings, Inc                                 | Ownership.             |         | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 95-4613168               |         |     |                    | Answer Financial Inc.                                                           | DE       |           | Allstate Non-Insurance Holdings, Inc                                 | Ownership.             |         | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 82-0647633               |         |     |                    | Answer Marketplace, LLC                                                         | DE       |           | Answer Financial Inc.                                                | Ownership              |         | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 80-0776676               |         |     |                    | AP Real Estate, LLC                                                             | DE       |           | Allstate Insurance Company                                           | Ownership              | 100.000 | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 61-1746412               |         |     |                    | AP Riverway Plaza, LLC                                                          | DE       |           | AP Real Estate, LLC                                                  | Ownership.             |         | The Allstate Corporation                                 | N.      |                                       |
|       |                           |         | 90-0820194               |         |     |                    | AP Timber, LLC                                                                  | DE       |           | Allstate Insurance Company                                           | Ownership.             |         | The Allstate Corporation                                 | N.      |                                       |
|       |                           |         | 38-4086273               |         |     |                    | Arity 875, LLC                                                                  | DE       |           | Allstate Non-Insurance Holdings, Inc                                 | Ownership              |         | The Allstate Corporation                                 | N       |                                       |
|       |                           |         |                          |         |     |                    | Arity International Limited                                                     | GBR      | NIA       | Allstate Global Holdings Limited                                     | Ownership.             |         | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 47-4811398               |         |     |                    | Arity, LLC                                                                      | DE       | NIA       | Allstate Non-Insurance Holdings, Inc                                 | Ownership              |         | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 36-4902005               |         |     |                    | Arity Services, LLC                                                             | DE       |           | Allstate Non-Insurance Holdings, Inc                                 | Ownership              |         | The Allstate Corporation                                 | N       |                                       |
| 8000  | Allstate Insurance Group  |         | 85-4052492               |         |     |                    | ASMI Auto Insurance Company                                                     | IL       | IA        | Allstate Insurance Holdings, LLC                                     | Ownership              |         | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 13-3800128               |         |     |                    | Assigned Risk Solutions Ltd.                                                    | NJ       | NIA       | National General Holdings Corp                                       | Ownership              |         | The Allstate Corporation                                 | N       |                                       |
| 8000  | Allstate Insurance Group  | 10835   | 36-4181959               |         |     |                    | Castle Key Indemnity Company                                                    | IL       |           | Castle Key Insurance Company                                         | Ownership              | 100.000 | . The Allstate Corporation                               | N       |                                       |
| 8000  | Allstate Insurance Group  | 30511   | 36-3586255               |         |     |                    | Castle Key Insurance Company                                                    | IL       | IA        | Allstate Insurance Company                                           | Ownership              |         | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 38-3989767               |         |     |                    | CBRE GIP US Feeder Vehicle (ALLINV A), LP                                       | DE       |           | Allstate Insurance Company                                           | Ownership              |         | . The Allstate Corporation                               | N       |                                       |
|       |                           |         | 38-3989767               |         |     |                    | CBRE GIP US Feeder Vehicle (ALLINV A), LP                                       | DE       |           | Allstate Life Insurance Company                                      | Ownership              |         | . The Allstate Corporation                               | N       |                                       |
|       |                           |         | 37-1802064               |         |     |                    | CBRE GIP US Feeder Vehicle (ALLINV B), LP                                       | DE       |           | Allstate Insurance Company                                           | Ownership              |         | . The Allstate Corporation                               | N       |                                       |
|       |                           |         | 37-1802064               |         |     |                    | CBRE GIP US Feeder Vehicle (ALLINV B), LP                                       | DE       |           | Allstate Life Insurance Company                                      | Ownership              |         | . The Allstate Corporation                               | N       |                                       |
|       |                           |         | 26-3914081               |         |     |                    | CE Care Plan Corporation                                                        | DE       |           | SquareTrade, Inc.                                                    | Ownership              |         | . The Allstate Corporation                               | N       |                                       |
|       | Allstate Insurance Group  |         | 94-1368770               |         |     |                    | Century-National Insurance Company                                              | CA       |           | National General Holdings Corp.                                      | Ownership              |         | . The Allstate Corporation                               | N       |                                       |
| 8000  | Allstate Insurance Group  | 26905   | 94-1368770               |         |     |                    | Century-National Insurance Company                                              | CA       | IA        | Integon National Insurance Company                                   | Ownership              |         | . The Allstate Corporation                               | N       |                                       |
|       |                           |         |                          |         |     |                    | Chandler Airport Commerce Park Phase III/IV,                                    |          |           |                                                                      |                        |         |                                                          |         |                                       |
|       |                           |         | 84-4363592               |         |     |                    | LLC                                                                             | DE       |           | Allstate Insurance Company                                           | Ownership              |         | . The Allstate Corporation                               | N       |                                       |
|       |                           |         | 83-4229143               |         |     |                    | Chandler Airport Commerce Park, LLC                                             | DE       |           | Allstate Insurance Company                                           | Ownership              |         | The Allstate Corporation                                 | N       | · [ · · · · · · · · · · · · · ]       |
|       |                           |         | 27-0499557               |         |     |                    | ClearSide General Insurance Services. LLC                                       | CA       |           | National General Management Corp                                     | Ownership              |         | . The Allstate Corporation                               | N       |                                       |
|       |                           |         | 84-3950667               |         |     |                    | Collective Sourcing, LLC                                                        | DE       |           | Allstate Non-Insurance Holdings, Inc                                 | Ownership              |         | The Allstate Corporation                                 | N       | · [ · · · · · · · · · · · · · ]       |
|       |                           |         | 26-3914093               |         |     |                    | Complete Product Care Corporation                                               | DE       |           | SquareTrade, Inc.                                                    | Ownership              |         | . The Allstate Corporation                               | N       |                                       |
|       |                           |         | 45-1061516               |         |     |                    | Current Creek Investments, LLC                                                  | DE       |           | Allstate Insurance Company                                           | Ownership              |         | The Allstate Corporation                                 | N       |                                       |
|       |                           |         | 62-1586461               |         |     |                    | Direct Administration, Inc.                                                     | TN       |           | National General Management Corp                                     | Ownership              |         | . The Allstate Corporation                               | N       |                                       |
|       |                           |         | 26-0719581               |         |     |                    | Direct Bay, LLC                                                                 | FL       |           | Direct Administration, Inc.                                          | Ownership              |         | The Allstate Corporation                                 | N<br>N  |                                       |
|       |                           |         | 62-1826569               |         |     |                    | Direct General Consumer Products, Inc.                                          | TN       |           | National General Management Corp                                     | Ownership              |         | . The Allstate Corporation                               |         |                                       |
|       |                           |         | 62-1564497<br>62-1482471 |         |     |                    | Direct General Financial Services, Inc                                          | TN       |           | National General Management Corp                                     | Ownership              |         | . The Allstate Corporation                               | N       | ·   · · · · · · · · · · · · · · ·     |
|       | Allstate Insurance Group  |         | 62-1482471               |         |     |                    | Direct General Insurance Agency, Inc<br>Direct General Insurance Company        | TN<br>IN |           | National General Management Corp<br>National General Management Corp | Ownership<br>Ownership |         | . The Allstate Corporation<br>. The Allstate Corporation | N       | · [ · · · · · · · · · ]               |
|       | Allstate insurance Group  |         | 62-1695059               |         |     |                    |                                                                                 | IN       | IA        | National General Management Corp                                     | Uwnersnip              |         | . The Allstate Corporation                               | N       |                                       |
|       | Allstate Insurance Group  | 10889   | 62-1715487               | 1       |     |                    | Direct General Insurance Company of                                             | MS       | 1.4       | National Conoral Monogenerat Cor-                                    | Ownership              |         | The Alletete Corporation                                 | М       |                                       |
| 8000  | Allstate Insurance Group  |         | 62-1/1548/<br>13-3139500 |         |     |                    | Mississippi<br>Direct General Life Insurance Company                            | MS<br>SC |           | National General Management Corp<br>National General Management Corp | Ownership<br>Ownership |         | . The Allstate Corporation<br>The Allstate Corporation   | N       | · [ · · · · · · · · · ]               |
|       | ATTSTATE TISULATICE GLOUP |         | 16-1670784               |         |     |                    | Direct General Life Insurance Company<br>Direct General Premium Finance Company |          |           | National General Management Corp<br>National General Management Corp | Ownersnip<br>Ownership |         | . The Allstate Corporation                               | N       |                                       |
|       | Allstate Insurance Group  |         | 62-1461730               |         |     |                    | Direct General Premium Finance Company                                          | NC       |           | National General Management Corp                                     | Ownership              |         | . The Allstate Corporation                               | N       | · · · · · · · · · · · · · · · · · · · |
|       | Allstate Insurance Group  |         | 43-0622945               |         |     |                    | Direct National Insurance Company                                               | NC       |           | National General Management Corp                                     | Ownership              |         | The Allstate Corporation                                 | N       | · [ · · · · · · · · · ]               |
|       | Allstate Insurance Group  | 16961   | 85-4080461               |         |     |                    | ECMI Auto Insurance Company                                                     | IL       |           | ASMI Auto Insurance Company                                          | Ownership              | 100.000 | The Allstate Corporation                                 | N       |                                       |
|       | Anistate moulance uroup   |         | 10+000+01                |         |     |                    | Lown Auto moulance company                                                      | . J I    | IA        | nomin nuto mourance company                                          | omici allip            |         |                                                          | n       |                                       |

| 1     | 2                          | 3       | 4                        | 5       | 6 7                 | 8                                                                                      | 0            | 10        | 11                                                                        | 12                | 13       | 14                                                     | 15                               | 16   |
|-------|----------------------------|---------|--------------------------|---------|---------------------|----------------------------------------------------------------------------------------|--------------|-----------|---------------------------------------------------------------------------|-------------------|----------|--------------------------------------------------------|----------------------------------|------|
|       | 2                          | 3       | 4                        | 5       | 0 7                 | 8                                                                                      | 9            | 10        | 11                                                                        | Type              | IS<br>If | 14                                                     | 15                               | 10   |
|       |                            |         |                          |         |                     |                                                                                        |              |           |                                                                           |                   |          |                                                        |                                  |      |
|       |                            |         |                          |         |                     |                                                                                        |              |           |                                                                           | of Control        | Control  |                                                        |                                  |      |
|       |                            |         |                          |         |                     |                                                                                        |              |           |                                                                           | (Ownership,       | is       |                                                        | ls an                            |      |
|       |                            |         |                          |         | Name of Securitie   | S                                                                                      |              | Relation- |                                                                           | Board,            | Owner-   |                                                        | SCA                              |      |
|       |                            |         |                          |         | Exchange            |                                                                                        | Domi-        | ship      |                                                                           | Management,       | ship     |                                                        | Filing                           |      |
|       |                            | NAIC    |                          |         | if Publicly Trade   | Names of                                                                               | ciliary      | to        |                                                                           | Attorney-in-Fact, | Provide  |                                                        | Re-                              |      |
| Group |                            | Company | ID                       | Federal | (U.S. or            | Parent, Subsidiaries                                                                   | Loca-        | Reporting | Directly Controlled by                                                    | Influence.        | Percen-  | Ultimate Controlling                                   | auired?                          | 2    |
| Code  | Group Name                 | Code    | Number                   | RSSD    | CIK International)  | Or Affiliates                                                                          | tion         | Entity    | (Name of Entity/Person)                                                   | Other)            | tage     | Entity(ies)/Person(s)                                  | (Y/N)                            |      |
| Coue  | Oldp Name                  | Code    | Number                   | ROOD    | Citt international) | Of Allillates                                                                          | lion         | Linuty    | Allstate Financial Insurance Holdings                                     | Other)            | lage     |                                                        | (1/18)                           |      |
|       |                            |         | 59-2604709               |         |                     | E.R.J. Insurance Group. Inc.                                                           |              | NIA       | Corporation                                                               | Ownership         |          | The Allstate Corporation                               | м                                |      |
| 0008  | Allstate Insurance Group   |         | 20-1110680               |         |                     | Encompass Floridian Indemnity Company                                                  | FL           | NIA       | Castle Key Insurance Company                                              | Ownership         | 100.000  | The Allstate Corporation                               | NN.                              |      |
|       | Allstate Insurance Group   |         | 20-1110660               |         |                     | Encompass Floridian Indemnity Company                                                  | IL           | IA        | Castle Key Insurance Company                                              | Ownership         |          | The Allstate Corporation                               | N                                |      |
|       | Allstate Insurance Group   |         | 01-0657022               |         |                     | Encompass Floridian Insurance Company                                                  | IL           | IA        | Encompass Insurance Holdings, LLC                                         | Ownership         | 100.000  | The Allstate Corporation                               | NN.                              |      |
|       | Allstate Insurance Group   |         | 59-2366357               |         |                     |                                                                                        |              | IA        |                                                                           | Ownership         | 100.000  |                                                        | N                                |      |
| 0008  | Allstate Insurance Group   |         | 01-0657011               |         |                     | Encompass Indemnity Company<br>Encompass Independent Insurance Company                 | IL<br>IL     | IA        | Encompass Insurance Holdings, LLC<br>Encompass Insurance Holdings, LLC    | Ownership         | 100.000  | . The Allstate Corporation<br>The Allstate Corporation | NN.                              |      |
|       | Allstate Insurance Group   |         | 52-1952957               |         |                     | Encompass Independent Insurance company                                                | IL           |           | Encompass Insurance Holdings, LLC                                         | Ownership.        |          | The Allstate Corporation                               | N                                |      |
| 0008  | Allstate Insurance Group   |         | 36-3976913               |         |                     | Encompass Insurance Company                                                            | IL           | IA        | Encompass Insurance Holdings, LLC                                         | Ownership         | 100.000  | The Allstate Corporation                               | NN.                              |      |
|       |                            |         | 00-0910910               |         |                     | Encompass Insurance Company of America<br>Encompass Insurance Company of Massachusetts | · · <b>·</b> |           | Lincompass insurance noralings, LLC                                       |                   |          | Ine Alistate corporation                               | ····   ····· <sup>IN</sup> ····· |      |
| 0008  | Allstate Insurance Group   |         | 04-3345011               |         |                     | Encompass insurance company of Massachusetts                                           | MA           | IA        | Encompass Insurance Holdings, LLC                                         | Ownership         | 100.000  | The Allstate Corporation                               | м                                |      |
|       |                            |         | 30-0154464               |         |                     | Encompany Insurance Company of New Insuran                                             | MA           | IA<br>IA  |                                                                           | Ownership         |          |                                                        | NN.                              |      |
|       | Allstate Insurance Group   |         | 30-0154464<br>30-0988865 |         |                     | Encompass Insurance Company of New Jersey                                              | IL<br>DE     | IA<br>NIA | Allstate New Jersey Insurance Company<br>Allstate Insurance Holdings, LLC | Ownership         | 100.000  | . The Allstate Corporation<br>The Allstate Corporation | NN.                              |      |
|       |                            |         |                          |         |                     | Encompass Insurance Holdings, LLC                                                      |              |           |                                                                           |                   |          |                                                        |                                  |      |
| 8000  | Allstate Insurance Group   | 10072   | 36-3976911               |         |                     | Encompass Property and Casualty Company                                                | IL           | IA        | Encompass Insurance Holdings, LLC                                         | Ownership         |          | . The Allstate Corporation                             | N                                |      |
| 0000  |                            | 10400   | 00 0040504               |         |                     | Encompass Property and Casualty Insurance                                              | IL           | 1.4       | Allahaha New Janaara Januara Camana                                       | 0                 | 100,000  | The Alledon Ornersting                                 | м                                |      |
|       | . Allstate Insurance Group |         | 20-3843581               |         |                     | Company of New Jersey                                                                  |              | IA        | Allstate New Jersey Insurance Company                                     | Ownership         |          | . The Allstate Corporation                             | N                                | •••• |
| 8000  | . Allstate Insurance Group |         | 85-4058034<br>20-5305981 |         |                     | ESMI Auto Insurance Company                                                            | IL<br>DE     | IA        | ASMI Auto Insurance Company                                               | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         |                          |         |                     | Esurance Holdings, Inc.                                                                |              |           | Allstate Insurance Holdings, LLC                                          | Ownership         |          | . The Allstate Corporation                             | N                                | •••• |
| 8000  | . Allstate Insurance Group | 25712   | 73-0486465               |         |                     | Esurance Insurance Company                                                             | IL           | IA        | Esurance Holdings, Inc.                                                   | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         |                          |         |                     | Esurance Insurance Company of Canada                                                   | CAN          | IA        | Allstate Insurance Company of Canada                                      | Ownership         |          | . The Allstate Corporation                             | N                                |      |
| 8000  | Allstate Insurance Group   | 21741   | 42-0301440               |         |                     | Esurance Insurance Company of New Jersey                                               | IL           | IA        | Esurance Insurance Company                                                | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         |                          |         |                     | Esurance Insurance Services Company of Canad                                           |              |           |                                                                           |                   |          |                                                        |                                  |      |
|       |                            |         |                          |         |                     |                                                                                        | CAN          | NIA       | Esurance Insurance Services, Inc.                                         | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         | 26-0034575               |         |                     | Esurance Insurance Services, Inc.                                                      | DE           | NIA       | Esurance Holdings, Inc.                                                   | Ownership         | 100.000  | . The Allstate Corporation                             | N                                |      |
|       |                            |         |                          |         |                     | Esurance Property and Casualty Insurance                                               |              |           |                                                                           |                   |          |                                                        |                                  |      |
| 8000  | Allstate Insurance Group   | 30210   | 22-2853625               |         |                     | Company                                                                                | IL           | IA        | Esurance Insurance Company                                                | Ownership         |          | . The Allstate Corporation                             | N                                |      |
| 8000  | 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           |           | National General Holdings Corp.                                           | Ownership         |          | . 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         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         | 37-1860088               |         |                     | Humboldt East Trade Center, LLC                                                        | DE           | NIA       | Allstate Insurance Company                                                | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         |                          |         |                     | IC Buildings Company LP                                                                | DE           | NIA       | National General Re Ltd                                                   | Ownership         |          | The Allstate Corporation                               | N                                |      |
|       |                            |         |                          |         |                     | iCracked Japan, Inc.                                                                   | JPN          | NIA       | SquareTrade, Inc.                                                         | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         | 82-5296008               |         |                     | Identity Protection Strategic Solutions LLC .                                          | NJ           | NIA       | InfoArmor, Inc.                                                           | Ownership         |          | The Allstate Corporation                               | N                                |      |
| 0000  |                            | 44000   | 70 4474700               | 1       |                     | Imperial Fire and Casualty Insurance Company                                           |              |           |                                                                           |                   | 100,000  |                                                        |                                  |      |
|       | Allstate Insurance Group   |         | 72-1171736               |         |                     |                                                                                        | NC           | IA        | National General Holdings Corp.                                           | Ownership         |          | The Allstate Corporation                               | N                                |      |
| 1     |                            | 1       | 70 054 1000              |         |                     |                                                                                        | <b>T</b> 1/  |           | Imperial Fire and Casualty Insurance                                      |                   | 100 000  | TI 411 4 4 6                                           |                                  |      |
|       |                            |         | 76-0514686               |         |                     | Imperial General Agency of Texas, Inc                                                  | TX           | NIA       | Company                                                                   | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         | 75-2780871               |         |                     | Imperial Insurance Managers, LLC                                                       | TX           | NIA       | National General Holdings Corp.                                           | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         | 72-1045890               |         |                     | Imperial Marketing Corporation                                                         | LA           | NIA       | National General Holdings Corp.                                           | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         | 26-0634314               |         |                     | InfoArmor, Inc.                                                                        | DE           | NIA       | Allstate Non-Insurance Holdings, Inc                                      | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         | 26-1971917               |         |                     | Insurance Answer Center, LLC                                                           | DE           | NIA       | Answer Financial Inc.                                                     | Ownership         |          | . The Allstate Corporation                             | N                                |      |
| 8000  | Allstate Insurance Group   |         | 56-1764725               |         |                     | Integon Casualty Insurance Company                                                     | NC           | IA        | National General Management Corp                                          | Ownership         |          | . The Allstate Corporation                             | N                                |      |
| 8000  | . Allstate Insurance Group |         | 56-0751402               |         |                     | Integon General Insurance Corporation                                                  | NC           | IA        | National General Management Corp                                          | Ownership         |          | . The Allstate Corporation                             | N                                |      |
| 8000  | Allstate Insurance Group   |         | 56-0473714               |         |                     | Integon Indemnity Corporation                                                          | NC           | IA        | National General Management Corp                                          | Ownership         |          | . The Allstate Corporation                             | N                                |      |
| 8000  | . Allstate Insurance Group |         | 13-4941245               |         |                     | Integon National Insurance Company                                                     | NC           |           | National General Management Corp                                          | Ownership         |          | . The Allstate Corporation                             | N                                |      |
| 8000  | Allstate Insurance Group   |         | 06-0910450               |         |                     | Integon Preferred Insurance Company                                                    | NC           | IA        | National General Management Corp                                          | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         |                          |         |                     | Integon Properties S.A. de C.V                                                         | MEX          |           | NG Holdings, LLC                                                          | Ownership         |          | . 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         |          | . The Allstate Corporation                             | N                                |      |
|       |                            |         |                          |         |                     | Integon Service Co, S.A. de C.V                                                        | MEX          | NIA       | Direct Administration, Inc.                                               | Ownership         | 1.000    | . The Allstate Corporation                             | NN                               |      |
|       |                            |         |                          | 1       |                     |                                                                                        | 1            | 1         | Allstate Financial Insurance Holdings                                     |                   |          |                                                        | 1                                |      |
| 8000  | . Allstate Insurance Group | 64831   | 13-2556978               |         |                     | Intramerica Life Insurance Company                                                     | NY           | IA        | Corporation                                                               | Ownership         |          | . The Allstate Corporation                             | N                                |      |
|       |                            | 1       |                          |         |                     | Ivantage Insurance Brokers Inc.                                                        | CAN          | NIA       | Allstate Insurance Company of Canada                                      | Ownership         | 100.000  | . The Allstate Corporation                             | N                                |      |

| 0008 Allst<br>0008 Allst<br>0008 Allst                   | 2 Group Name State Insurance Group | 10205                                   | 4<br><u>Number</u><br>36-4480339<br>59-2840712<br>47-2488099<br>47-2488099<br>47-14180690<br>47-2488099<br>35-1492884<br>02-0478119                             | 5<br>Federal<br>RSSD | 6<br><u>CIK</u> | 7<br>Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | 8<br>Names of<br>Parent, Subsidiaries<br>Or Affiliates<br>Ivantage Select Agency, Inc.<br>John Alden Financial Corp. | 9<br>Domi-<br>ciliary<br>Loca-<br>tion<br>IL | 10<br>Relation-<br>ship<br>to<br>Reporting<br>Entity | 11<br>Directly Controlled by<br>(Name of Entity/Person) | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s)<br>The Allstate Corporation | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Y/N) | *  |
|----------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|-----------------|-----------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|----------------------------------------------|------------------------------------------------------|---------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------------|---------------------------------------------------------|----|
| Code<br>                                                 | state Insurance Group<br>tate Insurance Group<br>state Insurance Group<br>tate Insurance Group                                                                                               | Company<br>Code                         | Number           36-4480339            59-2840712            52-2145989            47-4180690            47-2888099            46-1171303            35-1492884 |                      | <u>Сік</u>      | Exchange<br>if Publicly Traded<br>(U.S. or                                              | Parent, Subsidiaries<br>Or Affiliates<br>Ivantage Select Agency, Inc.<br>John Alden Financial Corp.                  | ciliary<br>Loca-<br>tion                     | ship<br>to<br>Reporting<br>Entity                    | (Name of Entity/Person)                                 | of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other)               | Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage             | Entity(ies)/Person(s)                                                           | SCA<br>Filing<br>Re-<br>quired?<br>(Y/N)                | *  |
| Code<br>                                                 | state Insurance Group<br>tate Insurance Group<br>state Insurance Group<br>tate Insurance Group                                                                                               | Company<br>Code                         | Number           36-4480339            59-2840712            52-2145989            47-4180690            47-2888099            46-1171303            35-1492884 |                      | Сік             | Exchange<br>if Publicly Traded<br>(U.S. or                                              | Parent, Subsidiaries<br>Or Affiliates<br>Ivantage Select Agency, Inc.<br>John Alden Financial Corp.                  | ciliary<br>Loca-<br>tion                     | ship<br>to<br>Reporting<br>Entity                    | (Name of Entity/Person)                                 | (Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other)                             | is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage                        | Entity(ies)/Person(s)                                                           | SCA<br>Filing<br>Re-<br>quired?<br>(Y/N)                | *  |
| Code<br>                                                 | state Insurance Group<br>tate Insurance Group<br>state Insurance Group<br>tate Insurance Group                                                                                               | Company<br>Code                         | Number           36-4480339            59-2840712            52-2145989            47-4180690            47-2888099            46-1171303            35-1492884 |                      | <u>Сік</u>      | Exchange<br>if Publicly Traded<br>(U.S. or                                              | Parent, Subsidiaries<br>Or Affiliates<br>Ivantage Select Agency, Inc.<br>John Alden Financial Corp.                  | ciliary<br>Loca-<br>tion                     | ship<br>to<br>Reporting<br>Entity                    | (Name of Entity/Person)                                 | Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other)                                            | Owner-<br>ship<br>Provide<br>Percen-<br>tage                              | Entity(ies)/Person(s)                                                           | SCA<br>Filing<br>Re-<br>quired?<br>(Y/N)                | *  |
| Code<br>                                                 | state Insurance Group<br>tate Insurance Group<br>state Insurance Group<br>tate Insurance Group                                                                                               | Company<br>Code                         | Number           36-4480339            59-2840712            52-2145989            47-4180690            47-2888099            46-1171303            35-1492884 |                      | <u>Сік</u>      | Exchange<br>if Publicly Traded<br>(U.S. or                                              | Parent, Subsidiaries<br>Or Affiliates<br>Ivantage Select Agency, Inc.<br>John Alden Financial Corp.                  | ciliary<br>Loca-<br>tion                     | ship<br>to<br>Reporting<br>Entity                    | (Name of Entity/Person)                                 | Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other)                                            | Owner-<br>ship<br>Provide<br>Percen-<br>tage                              | Entity(ies)/Person(s)                                                           | SCA<br>Filing<br>Re-<br>quired?<br>(Y/N)                | *  |
| Code<br>                                                 | state Insurance Group<br>tate Insurance Group<br>state Insurance Group<br>tate Insurance Group                                                                                               | Company<br>Code                         | Number           36-4480339            59-2840712            52-2145989            47-4180690            47-2888099            46-1171303            35-1492884 |                      | <u>Сік</u>      | Exchange<br>if Publicly Traded<br>(U.S. or                                              | Parent, Subsidiaries<br>Or Affiliates<br>Ivantage Select Agency, Inc.<br>John Alden Financial Corp.                  | ciliary<br>Loca-<br>tion                     | ship<br>to<br>Reporting<br>Entity                    | (Name of Entity/Person)                                 | Management,<br>Attorney-in-Fact,<br>Influence,<br>Other)                                                      | ship<br>Provide<br>Percen-<br>tage                                        | Entity(ies)/Person(s)                                                           | Filing<br>Re-<br>quired?<br>(Y/N)                       | *  |
| Code<br>                                                 | state Insurance Group<br>tate Insurance Group<br>state Insurance Group<br>tate Insurance Group                                                                                               | Company<br>Code                         | Number           36-4480339            59-2840712            52-2145989            47-4180690            47-2888099            46-1171303            35-1492884 |                      | <u>CIK</u>      | if Publicly Traded<br>(U.S. or                                                          | Parent, Subsidiaries<br>Or Affiliates<br>Ivantage Select Agency, Inc.<br>John Alden Financial Corp.                  | ciliary<br>Loca-<br>tion                     | to<br>Reporting<br>Entity                            | (Name of Entity/Person)                                 | Attorney-in-Fact,<br>Influence,<br>Other)                                                                     | Provide<br>Percen-<br>tage                                                | Entity(ies)/Person(s)                                                           | Re-<br>quired?<br>(Y/N)                                 | *  |
| Code<br>                                                 | state Insurance Group<br>tate Insurance Group<br>state Insurance Group<br>tate Insurance Group                                                                                               | Company<br>Code                         | Number           36-4480339            59-2840712            52-2145989            47-4180690            47-2888099            46-1171303            35-1492884 |                      | CIK             | (U.Ś. or                                                                                | Parent, Subsidiaries<br>Or Affiliates<br>Ivantage Select Agency, Inc.<br>John Alden Financial Corp.                  | Loca-<br>tion                                | Reporting<br>Entity                                  | (Name of Entity/Person)                                 | Influence,<br>Other)                                                                                          | Percen-<br>tage                                                           | Entity(ies)/Person(s)                                                           | quired?<br>(Y/N)                                        | *  |
| Code<br>                                                 | state Insurance Group<br>tate Insurance Group<br>state Insurance Group<br>tate Insurance Group                                                                                               | Code<br>                                | Number           36-4480339            59-2840712            52-2145989            47-4180690            47-2888099            46-1171303            35-1492884 |                      | CIK             |                                                                                         | Or Affiliates<br>Ivantage Select Agency, Inc.<br>John Alden Financial Corp.                                          | tion                                         | Éntity                                               | (Name of Entity/Person)                                 | Other)                                                                                                        | tage                                                                      | Entity(ies)/Person(s)                                                           | (Y/N)                                                   | *  |
| .0008 Allst<br>.0008 Allst<br>.0008 Allst<br>.0008 Allst | state Insurance Group<br>tate Insurance Group<br>state Insurance Group<br>tate Insurance Group                                                                                               | 38660<br>                               | 36-4480339<br>59-2840712<br>52-2145989<br>47-4180690<br>47-2888099<br>46-1171303<br>35-1492884                                                                  | RSSD                 | CIK             | International)                                                                          | Ivantage Select Agency, Inc<br>John Alden Financial Corp                                                             | IL                                           |                                                      |                                                         |                                                                                                               |                                                                           |                                                                                 | ( /                                                     | *  |
| 0008 Allst<br>0008 Allst<br>0008 Allst                   | state Insurance Group<br>state Insurance Group<br>state Insurance Group                                                                                                                      | 10205                                   | 59-2840712<br>52-2145989<br>47-4180690<br>47-2888099<br>46-1171303<br>35-1492884                                                                                | ·····                |                 |                                                                                         | John Alden Financial Corp.                                                                                           |                                              | NIA                                                  |                                                         | Ownership                                                                                                     | 100,000                                                                   | The Allstate Corporation                                                        | N                                                       |    |
| 0008 Allst<br>0008 Allst<br>0008 Allst                   | state Insurance Group<br>state Insurance Group<br>state Insurance Group                                                                                                                      | 10205                                   | 52-2145989<br>47-4180690<br>47-2888099<br>46-1171303<br>35-1492884                                                                                              |                      |                 |                                                                                         |                                                                                                                      | DE                                           |                                                      | Allstate Non-Insurance Holdings, Inc                    | Ownership                                                                                                     |                                                                           |                                                                                 |                                                         | 4  |
| 0008 Allst<br>0008 Allst<br>0008 Allst                   | state Insurance Group<br>state Insurance Group<br>state Insurance Group                                                                                                                      | 10205                                   | 47-4180690<br>47-2888099<br>46-1171303<br>35-1492884                                                                                                            | ······               |                 |                                                                                         | Kennett Capital, Inc.                                                                                                |                                              | NIA                                                  | National General Holdings Corp                          | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
| 0008 Allst<br>0008 Allst<br>0008 Allst                   | state Insurance Group<br>state Insurance Group<br>state Insurance Group                                                                                                                      | 10205                                   | 47-2888099<br>46-1171303<br>35-1492884                                                                                                                          | ······               |                 |                                                                                         |                                                                                                                      | DE                                           | NIA                                                  | The Allstate Corporation                                | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
| 0008 Allst<br>0008 Allst<br>0008 Allst                   | state Insurance Group<br>state Insurance Group<br>state Insurance Group                                                                                                                      | 10205                                   | 46-1171303<br>35-1492884                                                                                                                                        |                      |                 |                                                                                         | King Mill Distribution Park II, LLC                                                                                  | DE                                           | DS.                                                  | Allstate Life Insurance Company                         | Ownership                                                                                                     | 92.500                                                                    | The Allstate Corporation                                                        | N                                                       | 1  |
| 0008 Allst<br>0008 Allst<br>0008 Allst                   | state Insurance Group<br>state Insurance Group<br>state Insurance Group                                                                                                                      | 10205                                   | 35-1492884                                                                                                                                                      |                      |                 |                                                                                         | King Mill Distribution Park, LLC                                                                                     | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N.                                                      | I  |
| 0008 Allst<br>0008 Allst<br>0008 Allst                   | state Insurance Group<br>state Insurance Group<br>state Insurance Group                                                                                                                      | 10205                                   |                                                                                                                                                                 |                      |                 |                                                                                         | LeadCloud, LLC                                                                                                       | MD                                           | NIA                                                  | National General Holdings Corp                          | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       | 1  |
| 0008 Allst<br>0008 Allst<br>0008 Allst                   | state Insurance Group<br>state Insurance Group<br>state Insurance Group                                                                                                                      | 10205                                   |                                                                                                                                                                 |                      |                 |                                                                                         | MIC General Insurance Corporation                                                                                    | MI                                           | IA                                                   | National General Holdings Corp.                         | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       | 1  |
| 0008 Allst<br>0008 Allst                                 | state Insurance Group<br>state Insurance Group                                                                                                                                               |                                         |                                                                                                                                                                 |                      |                 |                                                                                         | Mountain Valley Indemnity Company                                                                                    | NY                                           | IA                                                   | Adirondack Insurance Exchange                           | Ownership.                                                                                                    |                                                                           | The Allstate Corporation                                                        | N                                                       | 1  |
| . <u>.</u> 0008 Allst                                    | state Insurance Group                                                                                                                                                                        |                                         |                                                                                                                                                                 |                      |                 |                                                                                         | National Farmers Union Property and Casualty                                                                         |                                              |                                                      | g.                                                      |                                                                                                               |                                                                           |                                                                                 |                                                         |    |
| . <u>.</u> 0008 Allst                                    | state Insurance Group                                                                                                                                                                        |                                         | 84-0982643                                                                                                                                                      |                      |                 |                                                                                         | Company                                                                                                              | NC                                           | IA                                                   | Integon National Insurance Company                      | Ownership.                                                                                                    | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       | 1  |
|                                                          |                                                                                                                                                                                              | 42447                                   | 43-1301482                                                                                                                                                      |                      |                 |                                                                                         | National General Assurance Company                                                                                   | MO                                           | IA                                                   | National General Holdings Corp.                         | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       |    |
| .0008 Alls                                               | state Insurance Group                                                                                                                                                                        |                                         | 27-1046208                                                                                                                                                      |                      |                 |                                                                                         | National General Holdings Corp.                                                                                      |                                              |                                                      | Allstate Insurance Holdings, LLC                        | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       | 1  |
|                                                          | Inouranue uruup                                                                                                                                                                              | 23728                                   | 43-0890050                                                                                                                                                      |                      |                 |                                                                                         | National General Insurance Company                                                                                   | DE                                           | IA                                                   | National General Holdings Corp.                         | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 43-0090030                                                                                                                                                      |                      |                 |                                                                                         | National General Insurance Ltd                                                                                       | BMU                                          |                                                      | National General Re Ltd                                 | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         |                                                                                                                                                                 |                      |                 |                                                                                         | National General Insurance Management Ltd                                                                            |                                              |                                                      | National General Insurance Ltd                          | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
| 1                                                        |                                                                                                                                                                                              |                                         | 43-1027096                                                                                                                                                      |                      |                 |                                                                                         | National General Insurance Marketing, Inc                                                                            | MO                                           | NIA                                                  | National General Management Corp                        | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       |    |
| 0008 Alls                                                | state Insurance Group                                                                                                                                                                        |                                         | 43-1027096                                                                                                                                                      |                      |                 |                                                                                         | National General Insurance Marketing, Inc                                                                            | MO                                           | IA                                                   |                                                         | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
| .0008 ATTS                                               | state insurance Group                                                                                                                                                                        | 11044                                   | 43-1886856                                                                                                                                                      |                      |                 |                                                                                         |                                                                                                                      |                                              |                                                      | National General Holdings Corp.                         | Ownership                                                                                                     |                                                                           |                                                                                 | N<br>N                                                  |    |
| •••••                                                    |                                                                                                                                                                                              |                                         |                                                                                                                                                                 |                      |                 | •••••                                                                                   | National General Lender Services, Inc                                                                                |                                              |                                                      | National General Holdings Corp.                         |                                                                                                               |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 13-3559471                                                                                                                                                      |                      |                 |                                                                                         | National General Management Corp                                                                                     | DE                                           |                                                      | National General Holdings Corp                          | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N<br>N                                                  |    |
|                                                          |                                                                                                                                                                                              |                                         | 52-1925265                                                                                                                                                      |                      |                 |                                                                                         | National General Motor Club, Inc.                                                                                    | NC                                           | NIA                                                  | National General Holdings Corp                          | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        |                                                         |    |
| Allst                                                    | state Insurance Group                                                                                                                                                                        |                                         | 20-4583275                                                                                                                                                      |                      |                 |                                                                                         | National General Premier Insurance Company                                                                           | CA                                           | IA                                                   | Integon National Insurance Company                      | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 98-1050737                                                                                                                                                      |                      |                 |                                                                                         | National General Re Ltd                                                                                              | BMU                                          | IA                                                   | National General Holdings Corp.                         | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
| .0008 Alls                                               | state Insurance Group                                                                                                                                                                        |                                         | 74-1541799                                                                                                                                                      |                      |                 |                                                                                         | National Health Insurance Company                                                                                    | TX                                           | IA                                                   | Integon Indemnity Corporation                           | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 30-0969440                                                                                                                                                      |                      |                 |                                                                                         | NBInv AF1, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 32-0519759                                                                                                                                                      |                      |                 |                                                                                         | NBInv AF2, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 35-2586439                                                                                                                                                      |                      |                 |                                                                                         | NBInv AF3, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 35-2594088                                                                                                                                                      |                      |                 |                                                                                         | NBInv AF4, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 61-1860304                                                                                                                                                      |                      |                 |                                                                                         | NBInv AF5, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 61-1817743                                                                                                                                                      |                      |                 |                                                                                         | NBInv AP1, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 61-1817763                                                                                                                                                      |                      |                 |                                                                                         | NBInv AP2, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 36-4860792                                                                                                                                                      |                      |                 |                                                                                         | NBInv AP3, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 32-0531568                                                                                                                                                      |                      |                 |                                                                                         | NBInv AP4, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 36-4867200                                                                                                                                                      |                      |                 |                                                                                         | NBInv AP6, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       | [] |
|                                                          |                                                                                                                                                                                              |                                         | 61-1915293                                                                                                                                                      |                      |                 |                                                                                         | NBInv AP7, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        | Ν                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 38-4104122                                                                                                                                                      |                      |                 |                                                                                         | NBInv AP8, LLC                                                                                                       | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership.                                                                                                    |                                                                           | The Allstate Corporation                                                        | N.                                                      | [] |
|                                                          |                                                                                                                                                                                              |                                         | 61-1778486                                                                                                                                                      |                      |                 |                                                                                         | NBInv Riverside Cars1, LLC                                                                                           | DE                                           | NIA.                                                 | Allstate Insurance Company                              | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 36-4826210                                                                                                                                                      |                      |                 |                                                                                         | NBIny Riverside Management. LLC                                                                                      | DE                                           | NIA                                                  | Allstate Insurance Company                              | Ownership.                                                                                                    | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       | 1  |
| .0008 Alls                                               | state Insurance Group                                                                                                                                                                        |                                         | 82-0550777                                                                                                                                                      |                      |                 |                                                                                         | New Jersey Skylands Insurance Association                                                                            | NJ                                           |                                                      | New Jersey Skylands Management, LLC                     | Attornev-In-Fact                                                                                              |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 03-0419766                                                                                                                                                      |                      |                 |                                                                                         | New Jersey Skylands Management, LLC                                                                                  |                                              | NIA                                                  | National General Holdings Corp                          | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       | 1  |
| 0008 Allst                                               | state Insurance Group                                                                                                                                                                        |                                         | 56-0576685                                                                                                                                                      |                      |                 |                                                                                         | New South Insurance Company                                                                                          | NC                                           |                                                      | National General Management Corp                        | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 95-1623114                                                                                                                                                      |                      |                 |                                                                                         | Newport Management Corporation                                                                                       | CA                                           |                                                      | NGLS Insurance Services, Inc.                           | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 00 1020114                                                                                                                                                      |                      |                 |                                                                                         | NG Holdings, LLC                                                                                                     | DE                                           | NIA                                                  | National General Re Ltd                                 | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              | ·                                       |                                                                                                                                                                 |                      |                 |                                                                                         | NG Holdings, LLC                                                                                                     | DE                                           | NIA                                                  | National General Management Corp                        | Ownership                                                                                                     | 1.000                                                                     | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         |                                                                                                                                                                 |                      |                 |                                                                                         | NGLS Adjusting, LLC                                                                                                  | DE                                           |                                                      |                                                         | Ownership                                                                                                     |                                                                           |                                                                                 | N                                                       |    |
|                                                          |                                                                                                                                                                                              | • • • • • • • • • • • • • • • • • • • • | 95-3953356                                                                                                                                                      |                      |                 |                                                                                         |                                                                                                                      |                                              | NIA<br>NIA                                           | National General Management Corp                        |                                                                                                               |                                                                           | The Allstate Corporation                                                        | N<br>N                                                  |    |
|                                                          |                                                                                                                                                                                              | • • • • • • • • • • • • • • • • • • • • | 90-3903300                                                                                                                                                      |                      |                 |                                                                                         | NGLS Insurance Services, Inc.                                                                                        | CA                                           |                                                      | National General Lender Services, Inc                   | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        |                                                         |    |
|                                                          |                                                                                                                                                                                              | 10107                                   | 00 0004070                                                                                                                                                      |                      |                 |                                                                                         | North Dearborn Building Company LP                                                                                   | DE                                           | NIA                                                  | National General Re Ltd                                 | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
| .0008 Allst                                              | state Insurance Group                                                                                                                                                                        | 13167                                   | 26-2331872                                                                                                                                                      |                      |                 |                                                                                         | North Light Specialty Insurance Company                                                                              | IL                                           | IA                                                   | Allstate Insurance Company                              | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 16-1239927                                                                                                                                                      |                      |                 |                                                                                         | Northeast Agencies, Inc.                                                                                             | NY                                           | NIA                                                  | Ivantage Select Agency, Inc.                            | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       |    |
|                                                          |                                                                                                                                                                                              |                                         | 65-0416844                                                                                                                                                      |                      |                 |                                                                                         | NSM Sales Corporation                                                                                                | NV                                           | NIA                                                  | John Alden Financial Corp                               | Ownership                                                                                                     |                                                                           | 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                                           | NIA                                                  | Allstate Insurance Company                              | Ownership                                                                                                     |                                                                           | . The Allstate Corporation                                                      | N                                                       | [] |
|                                                          |                                                                                                                                                                                              |                                         |                                                                                                                                                                 |                      |                 |                                                                                         | PAFCO Insurance Company                                                                                              | CAN                                          | IA                                                   | Allstate Insurance Company of Canada                    | Ownership                                                                                                     |                                                                           | The Allstate Corporation                                                        | N                                                       | 1  |
|                                                          |                                                                                                                                                                                              |                                         |                                                                                                                                                                 |                      |                 | 1                                                                                       | Pembridge Insurance Company                                                                                          | CAN                                          | IA                                                   | Allstate Insurance Company of Canada                    | Ownership                                                                                                     | 100.000                                                                   | The Allstate Corporation                                                        |                                                         |    |

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

| 1     | 2                        | 3       | 4                        | 5       | 6   | 7                  | 8                                                    | 9        | 10         | 11                                          | 12                     | 13      | 14                                                   | 15      | 16 |
|-------|--------------------------|---------|--------------------------|---------|-----|--------------------|------------------------------------------------------|----------|------------|---------------------------------------------|------------------------|---------|------------------------------------------------------|---------|----|
|       |                          |         |                          |         |     |                    |                                                      |          |            |                                             | Туре                   | lf      |                                                      |         |    |
|       |                          |         |                          |         |     |                    |                                                      |          |            |                                             | of Control             | Control |                                                      |         |    |
|       |                          |         |                          |         |     |                    |                                                      |          |            |                                             | (Ownership,            | is      |                                                      | ls an   |    |
|       |                          |         |                          |         |     | Name of Securities |                                                      |          | Relation-  |                                             | Board.                 | Owner-  |                                                      | SCA     |    |
|       |                          |         |                          |         |     | Exchange           |                                                      | Domi-    | ship       |                                             | Management,            | ship    |                                                      | Filing  |    |
|       |                          | NAIC    |                          |         |     | if Publicly Traded | Names of                                             | ciliary  | to         |                                             | Attorney-in-Fact,      | Provide |                                                      | Re-     |    |
| Group |                          | Company | ID                       | Federal |     | (U.S. or           | Parent, Subsidiaries                                 | Loca-    | Reporting  | Directly Controlled by                      | Influence.             | Percen- | Ultimate Controlling                                 | auired? | ,  |
| Code  | Group Name               | Company | Number                   | RSSD    | CIK | International)     | Or Affiliates                                        | tion     | Entity     | (Name of Entity/Person)                     | Other)                 | tage    | Entity(ies)/Person(s)                                | (Y/N)   |    |
| Code  | Gloup Name               | Code    | Number                   | ROOD    | CIK | International)     | Of Allillates                                        | lion     | Enuty      | National General Premier Insurance Company  | Other)                 | laye    | Entity(les)/Person(s)                                | (1/N)   | +  |
|       |                          |         | 77 0007004               |         |     |                    | Present France Incompany Consider Inc                | ~        | NUA        | National General Premier Insurance Company  | 0                      | 100,000 | The Allehate Oracestica                              | м       |    |
|       |                          |         | 77-0007004<br>37-1788397 |         |     |                    | Personal Express Insurance Services, Inc<br>PIAA, LP | CA<br>DE | NIA<br>.DS | Allstate Insurance Company                  | Ownership<br>Ownership |         | The Allstate Corporation<br>The Allstate Corporation | N<br>N  |    |
| ••••• |                          |         | 37-1788397               |         |     |                    | PIAA, LP                                             | DE       | DS<br>DS   | Allstate Life Insurance Company             | Ownership              |         | The Allstate Corporation                             | N       |    |
| ••••• |                          |         | 3/-1/0039/               |         |     |                    | FIAA, LF                                             | VE       |            | Allstate Life Insurance Company of New York | ownership              |         | The Aristate corporation                             | N       |    |
|       |                          |         | 37-1788397               |         |     |                    | PIAA, LP                                             | DE       | DS         | ATTSTATE LITE TISULATCE COMPANY OF New FOR  | Ownership              |         | 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              |         | The Allstate Corporation                             | N.      |    |
|       |                          |         | 84-2071216               |         |     |                    | Pullman Crossing, LLC                                | DE       | NIA        | Allstate Insurance Company                  | Ownership              |         | The Allstate Corporation                             | N       |    |
| ••••• |                          |         | 84-2071216               |         |     |                    | Pullman Crossing, LLC                                | DE       | NIA        | Kennett Capital, Inc.                       | Ownership              |         | The Allstate Corporation                             | N       |    |
| ••••• |                          |         | 84-2071216               |         |     | ••••••             | Pullman QOZB, LLC                                    | DE       | NIA        | Pullman Crossing, LLC                       | Ownership              |         | The Allstate Corporation                             | NN.     |    |
|       |                          |         | 84-2056352               |         |     |                    | Pullman QOZB, LLC                                    | DE       | NIA        | Allstate Insurance Company                  | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 33-0920949               |         |     |                    | Quotit Corporation                                   | DE<br>CA | NIA        | National General Holdings Corp.             | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 65-1155697               |         |     |                    | RAC Insurance Partners, LLC                          | FL       | NIA        | National General Holdings Corp              | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 82-3749414               |         |     |                    | Renuant. LLC                                         | FL       | NIA        | National General Holdings Corp.             | Ownership              | 100.000 | The Allstate Corporation                             | N       |    |
|       |                          |         | 45-2490045               |         |     |                    | Right Answer Insurance Agency, LLC                   |          | NIA        | Answer Financial Inc.                       | Ownership.             | 100.000 | The Allstate Corporation                             | N N     |    |
|       |                          |         | 20-3003783               |         |     |                    | Right Choice Insurance Agency, Inc                   |          | NIA        | National General Management Corp            | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 26-1875142               |         |     |                    | Road Bay Investments, LLC                            |          | NIA        | 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              |         | The Allstate Corporation                             |         |    |
|       |                          |         | 36-4295725               |         |     |                    | Signature Agency, Inc.                               | DE       | NIA        | Signature Motor Club, Inc.                  | Ownership              |         | The Allstate Corporation                             | N.      |    |
|       |                          |         | 30-0015653               |         |     |                    | Signature Motor Club of California, Inc              | CA       | NIA        | Signature Motor Club, Inc.                  | Ownership              |         | The Allstate Corporation                             |         |    |
|       |                          |         | 35-1310961               |         |     |                    | Signature Motor Club, Inc.                           | DE       | NIA        | Allstate Motor Club, Inc.                   | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 00 1010001               |         |     |                    | Signature Nationwide Auto Club of California.        | DL       |            | . Anstate worder orab, met                  | owner arrp             |         |                                                      |         |    |
|       |                          |         | 30-0015636               |         |     |                    | 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              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 85-2042736               |         |     |                    | SM202 Development LLC                                | DE       | NIA        | Allstate Insurance Company                  | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 00 2012100               |         |     |                    | SquareTrade Australia Ptv 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.                 |          | NIA        | SquareTrade. Inc.                           | Ownership              | 100.000 | The Allstate Corporation                             | N       |    |
|       |                          |         | 10 1000101               |         |     |                    | 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       |    |
|       |                          | I       | 45-1531873               |         |     |                    | SquareTrade Protection Solutions, Inc.               |          | NIA        | SquareTrade. Inc.                           | Ownership.             | 100.000 | The Allstate Corporation                             | N       | .] |
|       |                          |         | 94-3340669               |         |     |                    | SquareTrade, Inc.                                    |          | NIA        | SquareTrade Holding Company, Inc.           | Ownership              | 100.000 | The Allstate Corporation                             | N       | 1  |
|       |                          |         | 81-2519511               |         |     |                    | SquareTradeGo, Inc.                                  |          | NIA        | SquareTrade, Inc.                           | Ownership.             |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 26-3914106               |         |     |                    | ST Product Care Corporation                          | DE       | NIA.       | SquareTrade. Inc.                           | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         |                          |         |     |                    | Standard Property & Casualty Insurance               |          |            | · · · · · · · · · · · · · · · · · · ·       |                        |         | · · · · · · · · · · · · · · · · · · ·                |         | 1  |
| 8000  | Allstate Insurance Group |         | 37-0530080               |         |     |                    | Company                                              | IL       | IA         | National General Holdings Corp.             | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 84-2376118               |         |     |                    | SW Industrial LLC                                    | DE       | NIA        | Allstate Insurance Company                  | Ownership.             |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 46-3746954               |         |     |                    | Syndeste, LLC                                        | VA       | NIA        | National General Management Corp            | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 83-2986881               |         |     |                    | TDC City Center (Phase II), LLC                      | DE       | DS         | Allstate Life Insurance Company             | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 81-4727823               |         |     |                    | TDC City Center, LLC                                 | DE       | DS         | Allstate Life Insurance Company             | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 85-4329860               |         |     |                    | TDC 15TH Street, LLC                                 | DE       | NIA        | Allstate Insurance Company                  | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 20-0476967               |         |     |                    | Tech-Cor, LLC                                        | DE       | NIA        | Allstate Insurance Company                  | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 61-1888589               |         |     |                    | The Arroyo Parkway, LLC                              | DE       | NIA        | Allstate Insurance Company                  | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         |                          |         |     |                    | The Association Benefits Solution, LLC               | DE       | NIA        | Integon Indemnity Corporation               | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         |                          |         |     |                    |                                                      |          |            | American Capital Acquisition Investments    |                        |         |                                                      |         |    |
|       |                          |         | 27-2811302               |         |     |                    | Tiger Capital, LLC                                   | DE       | NIA        | S.A.                                        | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 20-5835314               |         |     |                    | Velapoint, LLC                                       | WA       | NIA        | National General Management Corp            | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 61-1702800               |         |     |                    | West Plaza RE Holdings, LLC                          | DE       | NIA        | Allstate Insurance Company                  | Ownership              |         | The Allstate Corporation                             | N       |    |
|       |                          |         | 95-2901833               |         |     |                    | Western General Agency, Inc.                         | CA       | NIA        | National General Holdings Corp.             | Ownership.             |         | The Allstate Corporation                             | N.      |    |

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

| 1     | 2          | 3       | 4          | 5       | 6   | 7                  | 8                                | 9       | 10        | 11                         | 12                | 13      | 14                       | 15      | 16 |
|-------|------------|---------|------------|---------|-----|--------------------|----------------------------------|---------|-----------|----------------------------|-------------------|---------|--------------------------|---------|----|
|       |            |         |            |         |     |                    |                                  |         |           |                            | Туре              | lf      |                          |         |    |
|       |            |         |            |         |     |                    |                                  |         |           |                            | of Control        | Control |                          |         | 1  |
|       |            |         |            |         |     |                    |                                  |         |           |                            | (Ownership,       | is      |                          | ls an   | 1  |
|       |            |         |            |         |     | Name of Securities |                                  |         | Relation- |                            | Board,            | Owner-  |                          | SCA     | 1  |
|       |            |         |            |         |     | Exchange           |                                  | Domi-   | ship      |                            | Management,       | ship    |                          | Filing  | 1  |
|       |            | NAIC    |            |         |     | if Publicly Traded | Names of                         | ciliary | to        |                            | Attorney-in-Fact, | Provide |                          | Re-     | 1  |
| Group |            | Company | ID         | Federal |     | (U.S. or           | Parent, Subsidiaries             | Loca-   | Reporting | Directly Controlled by     | Influence,        | Percen- | Ultimate Controlling     | quired? | 1  |
| Code  | Group Name | Code    | Number     | RSSD    | CIK | International)     | Or Affiliates                    | tion    | Entity    | (Name of Entity/Person)    | Other)            | tage    | Entity(ies)/Person(s)    | (Y/N)   | *  |
|       |            |         | 82-3103258 |         |     |                    | White Oak Real Estate 2017-2, LP | DE      | NIA       | Allstate Insurance Company | Ownership         |         | The Allstate Corporation | N       |    |
|       |            |         |            |         |     |                    |                                  |         |           |                            |                   |         |                          |         | 1  |

| Asterisk | Explanation |
|----------|-------------|
|          |             |
|          |             |

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

Explanation:

1.

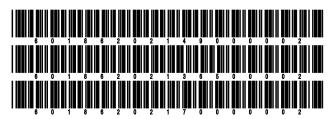
2.

- The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.
- The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.
- 6. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.

8.

#### Bar Code:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- 8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



# STATEMENT AS OF JUNE 30, 2021 OF THE ALLSTATE LIFE INSURANCE COMPANY OVERFLOW PAGE FOR WRITE-INS

|       |                                                               |             | Current Statement Date |                     |                 |  |
|-------|---------------------------------------------------------------|-------------|------------------------|---------------------|-----------------|--|
|       |                                                               | 1           | 2                      | 3                   | December 31     |  |
|       |                                                               |             |                        | Net Admitted Assets | Prior Year Net  |  |
|       |                                                               | Assets      | Nonadmitted Assets     | (Cols. 1 - 2)       | Admitted Assets |  |
| 2504. | Collateral and related receivables                            |             |                        |                     | 5,348,161       |  |
| 2505. | Prepaid commissions                                           |             |                        |                     |                 |  |
| 2506. | Prepaid expenses                                              |             |                        |                     |                 |  |
| 2507. | Negative interest maintenance reserve                         |             |                        |                     |                 |  |
| 2508. | Receivable for securities                                     |             |                        |                     |                 |  |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 233,260,298 | 232,950,534            | 309,764             | 5,348,161       |  |

Additional Write-ins for Liabilities Line 25

|       |                                                               | 1              | 2           |
|-------|---------------------------------------------------------------|----------------|-------------|
|       |                                                               | Current        | December 31 |
|       |                                                               | Statement Date | Prior Year  |
| 2504. | Accounts payable                                              |                | 1,510,947   |
| 2505. | Deposit-type fund suspense                                    |                |             |
| 2506. | Contingent financial liability                                |                |             |
| 2507. | Discontinued operations                                       |                |             |
|       | Accrued investment expenses                                   |                |             |
| 2509. | Liability associated with other invested assets               |                | 1, 144,777  |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 1,719,101      | 11,192,167  |

Additional Write-ins for Summary of Operations Line 8.3

|                                                                        | 1            | 2          | 3                |
|------------------------------------------------------------------------|--------------|------------|------------------|
|                                                                        | Current Year | Prior Year | Prior Year Ended |
|                                                                        | To Date      | To Date    | December 31      |
| 08.304. Experience refund on reinsurance                               | (17,487,002) | 7,923,572  |                  |
| 08.305. Service fees                                                   |              |            |                  |
| 08.306. Gain on sale of business                                       |              |            |                  |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | (17,487,002) | 8,023,723  | 167,838,566      |

Additional Write-ins for Summary of Operations Line 27

|       |                                                               | 1            | 2          | 3                |
|-------|---------------------------------------------------------------|--------------|------------|------------------|
|       |                                                               | Current Year | Prior Year | Prior Year Ended |
|       |                                                               | To Date      | To Date    | December 31      |
| 2704. | Transfer of IMR due to reinsurance agreement                  |              |            |                  |
| 2797. | Summary of remaining write-ins for Line 27 from overflow page |              |            | 37,295,789       |

#### SCHEDULE A - VERIFICATION Real Estate

|     |                                                                                   | 1            | 2                |
|-----|-----------------------------------------------------------------------------------|--------------|------------------|
|     |                                                                                   |              | Prior Year Ended |
|     |                                                                                   | Year to Date | December 31      |
| 1.  | Book/adjusted carrying value, December 31 of prior year                           | 158,451,201  |                  |
| 2.  | Cost of acquired:                                                                 |              |                  |
|     | 2.1 Actual cost at time of acquisition                                            |              |                  |
|     | 2.2 Additional investment made after acquisition                                  | 1,777,185    |                  |
| 3.  | Current year change in encumbrances                                               |              | (18,391,055)     |
| 4.  | Total gain (loss) on disposals                                                    |              |                  |
| 5.  | Deduct amounts received on disposals                                              |              |                  |
| 6.  | Total foreign exchange change in book/adjusted carrying value                     |              |                  |
| 7.  | Deduct current year's other than temporary impairment recognized                  |              |                  |
| 8.  | Deduct current year's depreciation                                                |              | 6,463,160        |
| 9.  | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) |              |                  |
| 10. | Deduct total nonadmitted amounts                                                  |              |                  |
| 11. | Statement value at end of current period (Line 9 minus Line 10)                   |              | 158,451,201      |
|     |                                                                                   |              |                  |

# SCHEDULE B - VERIFICATION

|     |                                                                                                                                                                             | 1             | 2                |
|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|------------------|
|     |                                                                                                                                                                             |               | Prior Year Ended |
|     |                                                                                                                                                                             | Year to Date  | December 31      |
| 1.  | Book value/recorded investment excluding accrued interest, December 31 of prior year                                                                                        |               |                  |
| 2.  | Cost of acquired:                                                                                                                                                           |               |                  |
|     | 2.1 Actual cost at time of acquisition                                                                                                                                      |               |                  |
|     | 2.1 Actual cost at time of acquisition         2.2 Additional investment made after acquisition         Capitalized deferred interest and other         Accrual of discount |               |                  |
| 3.  | Capitalized deferred interest and other                                                                                                                                     |               | (109,226)        |
| 4.  | Accrual of discount                                                                                                                                                         |               | 1,063,107        |
| 5.  | I Inrealized valuation increase (decrease)                                                                                                                                  |               |                  |
| 6.  | Total gain (loss) on disposals                                                                                                                                              |               | (18,980,235)     |
| 7.  | Deduct amounts received on disposals                                                                                                                                        |               |                  |
| 8.  | Deduct amortization of premium and mortgage interest points and commitment fees                                                                                             |               | 1,222,569        |
| 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)                                                             |               | 2,746,478,221    |
| 12. | Total valuation allowance                                                                                                                                                   |               |                  |
| 13. | Subtotal (Line 11 plus Line 12)                                                                                                                                             |               | 2,746,478,221    |
| 14. | Deduct total nonadmitted amounts                                                                                                                                            |               |                  |
| 15. | Statement value at end of current period (Line 13 minus Line 14)                                                                                                            | 2,460,869,976 | 2,746,478,221    |

# **SCHEDULE BA - VERIFICATION**

| Other Long-Term | Invested Assets |
|-----------------|-----------------|
|                 |                 |

|     |                                                                                    | 1             | 2                |
|-----|------------------------------------------------------------------------------------|---------------|------------------|
|     |                                                                                    |               | Prior Year Ended |
|     |                                                                                    | Year to Date  | December 31      |
| 1.  | Book/adjusted carrying value, December 31 of prior year                            | 3,387,485,599 | 3,491,687,968    |
| 2.  | Cost of acquired:                                                                  |               |                  |
|     | 2.1 Actual cost at time of acquisition                                             | 4 , 156 , 156 |                  |
|     | 2.2 Additional investment made after acquisition                                   |               |                  |
| 3.  | Capitalized deferred interest and other                                            |               |                  |
| 4.  | Accrual of discount                                                                |               |                  |
| 5.  | Unrealized valuation increase (decrease)                                           |               | (138,778,784)    |
| 6.  | Total gain (loss) on disposals                                                     | 64, 186, 718  | 2,867,174        |
| 7.  | Deduct amounts received on disposals                                               |               |                  |
| 8.  | Deduct amortization of premium and depreciation                                    |               |                  |
| 9.  | Total foreign exchange change in book/adjusted carrying value                      | 6,304,507     | 14,938,451       |
| 10. | Deduct current year's other than temporary impairment recognized                   |               |                  |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 3,372,733,715 | 3,387,485,599    |
| 12. | Deduct total nonadmitted amounts                                                   | 7,710,311     |                  |
| 13. | Statement value at end of current period (Line 11 minus Line 12)                   | 3,365,023,404 | 3,378,530,231    |

# **SCHEDULE D - VERIFICATION**

Bonds and Stocks

Τ

1

2

٦

|     |                                                                                                 | Year to Date      | Prior Year Ended<br>December 31 |
|-----|-------------------------------------------------------------------------------------------------|-------------------|---------------------------------|
| 1.  | Book/adjusted carrying value of bonds and stocks, December 31 of prior year                     |                   |                                 |
| 2.  | Cost of bonds and stocks acquired                                                               |                   | 6,293,807,044                   |
| 3.  | Accrual of discount                                                                             |                   |                                 |
| 4.  | Unrealized valuation increase (decrease)                                                        | (273,541,302)     | (5,213,523)                     |
| 5.  | Total gain (loss) on disposals                                                                  |                   |                                 |
| 6.  | Deduct consideration for bonds and stocks disposed of                                           |                   | 5,441,688,057                   |
| 7.  | Deduct amortization of premium                                                                  |                   |                                 |
| 8.  | Total foreign exchange change in book/adjusted carrying value                                   |                   |                                 |
| 9.  | Deduct current year's other than temporary impairment recognized                                |                   |                                 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 17,654,414        |                                 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)              | 19, 164, 057, 881 |                                 |
| 12. | Deduct total nonadmitted amounts                                                                |                   |                                 |
| 13. | Statement value at end of current period (Line 11 minus Line 12)                                | 19,084,826,871    | 19,300,896,371                  |

### **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

|                                     | During the Current Quarter to |                 |                 |                      | 5              | 6              | 7                  | 8                  |
|-------------------------------------|-------------------------------|-----------------|-----------------|----------------------|----------------|----------------|--------------------|--------------------|
|                                     | Book/Adjusted                 | 2               | 5               | 4                    | Book/Adjusted  | Book/Adjusted  | /<br>Book/Adjusted | o<br>Book/Adjusted |
|                                     | Carrying Value                | Acquisitions    | Dispositions    | Non-Trading Activity | Carrying Value | Carrying Value | Carrying Value     | Carrying Value     |
|                                     | Beginning                     | During          | During          | During               | End of         | End of         | End of             | December 31        |
| NAIC Designation                    | of Current Quarter            | Current Quarter | Current Quarter | Current Quarter      | First Quarter  | Second Quarter | Third Quarter      | Prior Year         |
| BONDS                               |                               |                 |                 |                      |                |                |                    |                    |
| 1. NAIC 1 (a)                       |                               | 2,362,460,971   | 2,421,679,081   | (37,977,023)         |                | 8,389,827,012  |                    | 8,717,558,149      |
| 2. NAIC 2 (a)                       |                               |                 |                 |                      | 7,476,896,403  | 7,635,133,317  |                    | 6,774,512,396      |
| 3. NAIC 3 (a)                       |                               |                 |                 |                      | 1,764,837,946  | 1,720,658,402  |                    | 1,795,565,751      |
| 4. NAIC 4 (a)                       |                               | 1,798,900       |                 |                      |                |                |                    |                    |
| 5. NAIC 5 (a)                       |                               |                 |                 |                      |                |                |                    |                    |
| 6. NAIC 6 (a)                       |                               | 254,533         | 13, 165         | (14,220,858)         | 50,696,708     | 36,717,218     |                    | 53,891,118         |
| 7. Total Bonds                      | 18,747,118,664                | 2,959,682,861   | 3,085,079,508   | (18,700,904)         | 18,747,118,664 | 18,603,021,112 |                    | 18,381,136,416     |
| PREFERRED STOCK                     |                               |                 |                 |                      |                |                |                    |                    |
| 8. NAIC 1                           |                               |                 |                 |                      |                |                |                    |                    |
| 9. NAIC 2                           |                               |                 | 0 545 440       | (1,000,010)          | 10 745 000     |                |                    |                    |
| 10. NAIC 3                          |                               |                 | 9,515,110       | . , , , ,            |                |                |                    |                    |
| 11. NAIC 4                          |                               |                 |                 | (487,775)            |                |                |                    | 604,770            |
| 12. NAIC 5                          |                               |                 | 731,211         | 6,140,101            | 13,150,520     | 18.559.410     |                    | 13.406.804         |
|                                     |                               |                 | 10,246,321      | 4,421,515            | 24,549,366     | 18,724,560     |                    | 25,996,452         |
|                                     |                               | 0.050.000.001   | , ,             | , ,                  |                | , ,            |                    |                    |
| 15. Total Bonds and Preferred Stock | 18,771,668,030                | 2,959,682,861   | 3,095,325,829   | (14,279,389)         | 18,771,668,030 | 18,621,745,672 |                    | 18,407,132,868     |

(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:

# **SCHEDULE DA - PART 1**

|                | Short-Te                        | rm Investments |             |                                    |                                              |
|----------------|---------------------------------|----------------|-------------|------------------------------------|----------------------------------------------|
|                | 1                               | 2              | 3           | 4                                  | 5                                            |
|                | Book/Adjusted<br>Carrying Value | Par Value      | Actual Cost | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 9199999 Totals | 41,313                          | xxx            | 41,313      | 850                                |                                              |

#### SCHEDULE DA - VERIFICATION Short-Term Investments

|     | Short-renn investments                                                          | 1            | 2                               |
|-----|---------------------------------------------------------------------------------|--------------|---------------------------------|
|     |                                                                                 | Year To Date | Prior Year Ended<br>December 31 |
| 1.  | Book/adjusted carrying value, December 31 of prior year                         |              |                                 |
| 2.  | Cost of short-term investments acquired                                         |              |                                 |
| 3.  | Accrual of discount                                                             |              |                                 |
| 4.  | Unrealized valuation increase (decrease)                                        |              |                                 |
| 5.  | Total gain (loss) on disposals                                                  | 4,018        |                                 |
| 6.  | Deduct consideration received on disposals                                      |              |                                 |
| 7.  | Deduct amortization of premium                                                  |              |                                 |
| 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) |              |                                 |
| 11. | Deduct total nonadmitted amounts                                                |              |                                 |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                | 41,313       | 92,281,064                      |

### **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)     |             |
|-----|---------------------------------------------------------------------------------|-------------|
| 2.  | Cost Paid/(Consideration Received) on additions                                 |             |
| 3.  | Unrealized Valuation increase/(decrease)                                        |             |
| 4.  | SSAP No. 108 adjustments                                                        |             |
| 5.  | Total gain (loss) on termination recognized                                     | 3,520,644   |
| 6.  | Considerations received/(paid) on terminations                                  |             |
| 7.  | Amortization                                                                    |             |
| 8.  | Adjustment to the Book/Adjusted Carrying Value of hedged item                   |             |
| 9.  | Total foreign exchange change in Book/Adjusted Carrying Value                   | 6, 199, 424 |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) |             |
| 11. | Deduct nonadmitted assets                                                       |             |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                |             |
|     |                                                                                 |             |

# **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 - Cur       | nulative Cash Chan | ge column) |           |           |
| 3.1 | Add:                                                                                  |                    |            |           |           |
|     | Change in variation margin on open contracts - Highly Effective Hedges                |                    |            |           |           |
|     | 3.11 Section 1, Column 15, current year to date minus                                 |                    |            |           |           |
|     | 3.12 Section 1, Column 15, prior year                                                 |                    |            |           |           |
|     | Change in variation margin on open contracts - All Other                              |                    |            |           |           |
|     | 3.13 Section 1, Column 18, current year to date minus                                 |                    |            |           |           |
|     | 3.14 Section 1, Column 18, prior year                                                 |                    | (157,320)  | (134,868) |           |
| 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                                 |                    |            |           |           |
|     | 3.24 Section 1, Column 19, prior year plus                                            |                    |            |           |           |
|     | 3.25 SSAP No. 108 adjustments                                                         |                    | (134,868)  | (134,868) |           |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2)                                                    |                    |            |           |           |
| 4.1 | Cumulative variation margin on terminated contracts during the year                   |                    | 1,608,650  |           |           |
| 4.2 | Less:                                                                                 |                    |            |           |           |
|     | 4.21 Amount used to adjust basis of hedged item                                       |                    |            |           |           |
|     | 4.22 Amount recognized                                                                | 1,370,458          |            |           |           |
|     | 4.23 SSAP No. 108 adjustments                                                         |                    | 1,370,458  |           |           |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2)                                                    |                    |            |           |           |
| 5.  | Dispositions gains (losses) on contracts terminated in prior year:                    |                    |            |           |           |
|     | 5.1 Total gain (loss) recognized for terminations in prior year                       |                    |            |           | (238,193) |
|     | 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 (Syn | thetic Asset) Tra | insactions    |             |              | ,            |                                  |                  |            | of the Repl  | cation (Synthetic Asset) Trans | sactions             |               |             |
|----------------|-------------------------------------------------------------------|------------------|-------------------|---------------|-------------|--------------|--------------|----------------------------------|------------------|------------|--------------|--------------------------------|----------------------|---------------|-------------|
| 1              | 2                                                                 | 3                | 4                 | 5             | 6           | 7            | 8            | Derivative In:                   | strument(s) Oper | n          |              | Cast                           | n Instrument(s) Held |               |             |
|                |                                                                   |                  |                   |               |             |              |              | 9                                | 10               | 11         | 12           | 13                             | 14                   | 15            | 16          |
|                |                                                                   | NAIC             |                   |               |             |              |              |                                  |                  |            |              |                                | NAIC                 |               |             |
|                |                                                                   | Designation or   |                   | Book/Adjusted |             |              |              |                                  | Book/Adjusted    |            |              |                                | Designation or       | Book/Adjusted |             |
|                |                                                                   | Other            | Notional          | Carrying      |             | Effective    | Maturity     |                                  | Carrying         |            |              |                                | Other                | Carrying      |             |
| Number         | Description                                                       | Description      | Amount            | Value         | Fair Value  | Date         | Date         | Description                      | Value            | Fair Value | CUSIP        | Description                    | Description          | Value         | Fair Value  |
|                | CALL OPTION ON SEP21 SPX @3000,                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                | effective 09/18/2020, attached to<br>Cash Security-BLACKROCK INC  | 1 4              | 3,680,622         | 3.877.100     | 5 124 609   | 09/18/2020   | 09/17/2021   | CALL OPTION ON SEP21 SPX @3000   | 127.600          | 1 /37 501  | 09247Y_4R_2  | BLACKROCK INC                  | 1.D FE               | 3.749.500     | 3.687.108   |
|                | CALL OPTION ON SEP21 SPX 03000.                                   | 1.7              |                   |               |             | 03/ 10/ 2020 | 00/ 11/ 2021 | CALL OF HOW ON OLI 21 OF A 60000 | 127,000          |            | 032477 All 2 |                                | 1.012                |               |             |
|                | effective 09/18/2020, attached to                                 |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                | Cash Security-TREASURY NOTE                                       | 1.A              | 4,950,000         | 5, 125, 565   | 7, 110, 464 | 09/18/2020   | 09/17/2021   | CALL OPTION ON SEP21 SPX @3000   |                  | 1,933,269  | 912828-4L-1  | TREASURY NOTE                  | 1.A                  | 4,953,959     | 5, 177, 195 |
|                | CALL OPTION ON DEC21 SPX 03350, effective 12/18/2020, attached to |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                | Cash Security-EXXON MOBIL CORP                                    | 1 D IF           |                   |               | 12 685 613  | 12/18/2020   | 12/17/2021   | CALL OPTION ON DEC21 SPX @3350   |                  | 2 510 820  | 302316-BD-3  | EXXON MOBIL CORP               | 1.D FE               | 9.707.713     |             |
|                |                                                                   |                  |                   |               |             | 12/ 10/ 2020 | 12/ 11/ 2021 |                                  |                  |            | 002010 88 0  |                                | 1.012                |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  | 1          |              |                                |                      |               |             |
|                |                                                                   |                  |                   |               |             |              |              |                                  |                  |            |              |                                |                      |               |             |
| 9999999999 - 7 | Totals                                                            |                  |                   | 19,364,342    | 24,920,686  | XXX          | XXX          | XXX                              | 953, 170         | 5,881,590  | XXX          | XXX                            | XXX                  | 18,411,172    | 19,039,096  |

# **SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

|                                                                                     | 1                 |                                                                                                                                     |                                |                                                                                | ledelette epeti                |                                                                                |                                |                                                                                |                                |                                                                                 |
|-------------------------------------------------------------------------------------|-------------------|-------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------------------------------------------------------|--------------------------------|--------------------------------------------------------------------------------|--------------------------------|--------------------------------------------------------------------------------|--------------------------------|---------------------------------------------------------------------------------|
|                                                                                     | First 0           | First Quarter       1     2       Total Replication<br>(Synthetic Asset)<br>of     Transactions       Positions     Statement Value |                                | Quarter                                                                        | Third                          | Quarter                                                                        | Fourth                         | Quarter                                                                        | Year T                         | o Date                                                                          |
|                                                                                     | 1<br>Number<br>of | 2<br>Total Replication<br>(Synthetic Asset)<br>Transactions                                                                         | 3<br>Number<br>of<br>Positions | 4<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 5<br>Number<br>of<br>Positions | 6<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 7<br>Number<br>of<br>Positions | 8<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 9<br>Number<br>of<br>Positions | 10<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value |
| 1. Beginning Inventory                                                              | 15                |                                                                                                                                     | 8                              |                                                                                |                                |                                                                                |                                |                                                                                | 15                             |                                                                                 |
| 2. Add: Opened or Acquired Transactions                                             | 5                 |                                                                                                                                     |                                |                                                                                |                                |                                                                                |                                |                                                                                | 5                              |                                                                                 |
| 3. Add: Increases in Replication (Synthetic Asset)<br>Transactions Statement Value  | xxx               |                                                                                                                                     |                                |                                                                                |                                |                                                                                | xxx                            |                                                                                |                                |                                                                                 |
| 4. Less: Closed or Disposed of Transactions                                         |                   | 22,484,699                                                                                                                          | 6                              | 9,351,376                                                                      |                                |                                                                                |                                |                                                                                |                                |                                                                                 |
| 5. Less: Positions Disposed of for Failing Effectiveness<br>Criteria                |                   |                                                                                                                                     |                                |                                                                                |                                |                                                                                |                                |                                                                                |                                |                                                                                 |
| 6. Less: Decreases in Replication (Synthetic Asset)<br>Transactions Statement Value | xxx               | 1,034,819                                                                                                                           | XXX                            | 639,099                                                                        | xxx                            |                                                                                | XXX                            |                                                                                | xxx                            | 1,673,918                                                                       |
| 7. Ending Inventory                                                                 | 8                 | 29,354,817                                                                                                                          | 2                              | 19,364,342                                                                     |                                |                                                                                |                                |                                                                                | 2                              | 19,364,342                                                                      |

### **SCHEDULE DB - VERIFICATION**

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

|     |                                                                                          | Book/Adjusted Carrying V | alue Check |
|-----|------------------------------------------------------------------------------------------|--------------------------|------------|
| 1.  | Part A, Section 1, Column 14                                                             |                          |            |
| 2.  | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 103,325                  |            |
| 3.  | Total (Line 1 plus Line 2)                                                               |                          | 50,020,305 |
| 4.  | Part D, Section 1, Column 6                                                              |                          |            |
| 5.  | Part D, Section 1, Column 7                                                              | (100,928,788)            |            |
| 6.  | Total (Line 3 minus Line 4 minus Line 5)                                                 |                          |            |
|     |                                                                                          | Fair Value Chec          | k          |
| 7.  | Part A, Section 1, Column 16                                                             |                          |            |
| 8.  | Part B, Section 1, Column 13                                                             |                          |            |
| 9.  | Total (Line 7 plus Line 8)                                                               |                          |            |
| 10. | Part D, Section 1, Column 9                                                              |                          |            |
| 11. | Part D, Section 1, Column 10                                                             | (100,928,788)            |            |
| 12  | Total (Line 9 minus Line 10 minus Line 11)                                               |                          |            |
|     |                                                                                          | Potential Exposure 0     | Check      |
| 13. | Part A, Section 1, Column 21                                                             |                          |            |
| 14. | Part B, Section 1, Column 20                                                             |                          |            |
| 15. | Part D, Section 1, Column 12                                                             | 1, 159, 817              |            |
| 16. | Total (Line 13 plus Line 14 minus Line 15)                                               |                          |            |

#### SCHEDULE E - PART 2 - VERIFICATION (Cash Equivalents)

|     | (Cash Equivalents)                                                              |               | -                |
|-----|---------------------------------------------------------------------------------|---------------|------------------|
|     |                                                                                 | 1             | 2                |
|     |                                                                                 |               | Prior Year Ended |
|     |                                                                                 | Year To Date  | December 31      |
| 1.  | Book/adjusted carrying value, December 31 of prior year                         | 645,702,119   |                  |
| 2.  | Cost of cash equivalents acquired                                               | 7,400,647,450 | 15,857,726,431   |
| 3.  | Accrual of discount                                                             |               |                  |
| 4.  | Unrealized valuation increase (decrease)                                        |               | (34,917)         |
| 5.  | Total gain (loss) on disposals                                                  |               | (309,515)        |
| 6.  | Deduct consideration received on disposals                                      | 7,279,440,836 |                  |
| 7.  | Deduct amortization of premium                                                  |               |                  |
| 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) |               | 645,702,119      |
| 11. | Deduct total nonadmitted amounts                                                |               |                  |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                | 767,014,257   | 645,702,119      |

### **SCHEDULE A - PART 2**

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

| 1                             |               |       | 4                | 5              | 6                                     | 7                         | 8                                                    | 9           |
|-------------------------------|---------------|-------|------------------|----------------|---------------------------------------|---------------------------|------------------------------------------------------|-------------|
|                               | Location      |       |                  |                |                                       |                           |                                                      |             |
|                               | 2             | 3     |                  |                |                                       |                           |                                                      | Additional  |
|                               |               |       |                  |                |                                       |                           | Book/Adjusted                                        | Investment  |
|                               |               |       | Date             |                | Actual Cost at                        | Amount of<br>Encumbrances | Carrying Value                                       | Made After  |
| Description of Property       | City          | State | Acquired         | Name of Vendor | Actual Cost at<br>Time of Acquisition | Encumbrances              | Book/Adjusted<br>Carrying Value<br>Less Encumbrances | Acquisition |
| Tempe Industrial              |               | AZ    | 10/12/2017 VARIO | US             |                                       |                           |                                                      |             |
| Courthouse Apartments         | Wheaton       | IL    | 01/24/2018 VARIO | US             |                                       |                           |                                                      |             |
| Sandstone Ranch               | Fresno County | CA    |                  | US             |                                       |                           |                                                      |             |
| Rincon Vineyard               | Gonzales      | CA    |                  | US             |                                       |                           |                                                      |             |
| 0199999. Acquired by Purchase |               |       |                  |                |                                       |                           |                                                      | 293,567     |
|                               |               |       |                  |                |                                       |                           |                                                      |             |
|                               |               |       |                  |                |                                       |                           |                                                      |             |
|                               |               |       |                  |                |                                       |                           |                                                      |             |
|                               |               |       |                  |                |                                       |                           |                                                      |             |
|                               |               |       |                  |                |                                       |                           |                                                      |             |
|                               |               |       |                  |                |                                       |                           |                                                      |             |
| 0399999 - Totals              | •             |       |                  |                |                                       |                           |                                                      | 293,567     |

# **SCHEDULE A - PART 3**

|                                          |               |       | 01                       |                                                       |             |              |             |             | anta Dunina   | 41            |              |            | O + +"      |             |              |                       |              |             |          |
|------------------------------------------|---------------|-------|--------------------------|-------------------------------------------------------|-------------|--------------|-------------|-------------|---------------|---------------|--------------|------------|-------------|-------------|--------------|-----------------------|--------------|-------------|----------|
|                                          |               |       | Shc                      | wing All Real Estate DIS                              | POSED DI    | iring the Qu |             |             |               |               |              |            |             |             |              |                       |              |             |          |
| i 1 [                                    | Locatio       | n     | 4                        | 5                                                     | 6           | 7            | 8           | Change in E | Book/Adjusted | I Carrying Va | alue Less En | cumbrances | 14          | 15          | 16           | 17                    | 18           | 19          | 20       |
| í – – – – – – – – – – – – – – – – – – –  | 2             | 3     |                          |                                                       |             | Expended     |             | 9           | 10            | 11            | 12           | 13         |             |             |              |                       |              |             |          |
| 1                                        |               |       |                          |                                                       |             | for          | Book/       |             |               |               |              | Total      | Book/       |             |              |                       |              | Gross       |          |
| 1                                        |               |       |                          |                                                       |             | Additions,   | Adjusted    |             |               |               | Total        | Foreign    | Adjusted    |             |              |                       |              | Income      |          |
| 1                                        |               |       |                          |                                                       |             | Permanent    | Carrying    |             | Current       |               | Change in    | Exchange   | Carrying    |             | Foreign      |                       |              | Earned      |          |
| 1                                        |               |       |                          |                                                       |             | Improve-     | Value Less  |             | Year's        | Current       | Book/        | Change in  | Value Less  |             | Exchange     | Realized              | Total        | Less        | Taxes.   |
| 1                                        |               |       |                          |                                                       |             | ments and    | Encum-      | Current     | Other-Than-   | Year's        | Adjusted     | Book/      | Encum-      | Amounts     | Gain         | Gain                  | Gain         | Interest    | Repairs  |
| 1                                        |               |       |                          |                                                       |             | Changes      | brances     | Year's      | Temporary     | Change in     | Carrying     | Adjusted   | brances     | Received    | (Loss)       | (Loss)                | (Loss)       | Incurred or |          |
| 1                                        |               |       | Disposal                 |                                                       | Actual      | in Encum-    | Prior       |             |               | •             | Value        | -          | on          | During      | (L033)<br>on | (L033)<br>on          | (L033)<br>on | Encum-      | Expenses |
| Departmention of Droporty                | Other         | 01-1- |                          | Name of Purchaser                                     | Cost        |              | Year        | Depre-      | Impairment    | Encum-        |              | Carrying   |             | Year        | -            | -                     | -            |             |          |
| Description of Property                  | City          | State | Date                     |                                                       | Cost        | brances      | rear        | ciation     | Recognized    | brances       | (11-9-10)    | Value      | Disposal    |             | Disposal     | Disposal              | Disposal     | brances     | Incurred |
| moouro ripur timorito                    | Austin        | JX    |                          | KV Mosaic Apartments, LLC                             |             |              |             |             |               |               |              |            |             | 1,908,679   | •••••        | 1,908,679             | 1,908,679    |             |          |
| Tuscany Apartments A<br>Tempe Industrial | Alexandria    |       | 03/01/2021<br>05/01/2021 | Tuscany Residential LLC<br>Allstate Insurance Company | 19.891.873  |              | 18.168.127  |             |               |               | (107.595)    |            | 18.187.735  | (33,546)    |              | (33,546)<br>4,622,264 |              |             | 13,08    |
|                                          | Wheaton       |       |                          | Allstate Insurance Company                            | 47,584,845  |              |             |             |               |               | 27,599,315   |            | 14,489,219  |             |              | (1,901,786)           |              |             |          |
|                                          | Fresno County |       |                          | Allstate Insurance Company                            |             | 19.665.000   |             |             |               |               |              |            |             | 63,615,449  |              | 11.748.426            |              |             |          |
|                                          | Gonzales      | CA    |                          | Allstate Insurance Company                            | 11.442.799  | 13,003,000   |             | 20,400      |               | 13,003,000    |              |            |             |             |              |                       |              | 72          |          |
|                                          | Savannah      | GA    |                          | Allstate Insurance Company                            | 37,374,139  |              | 31,928,237  |             |               |               | (163,416)    |            | 31,765,935  | 34,600,202  |              | 2.834.268             | 2,834,268    |             |          |
| 0199999. Property Disposed               |               |       |                          |                                                       | 168,676,579 | 47.775.000   | 107.767.684 | 807.159     |               | 47,775,000    | 46,967,841   |            | 108.087.711 | 175.041.016 |              | 19, 178, 305          |              |             |          |
| erecees. Freperty Dispessed              |               |       |                          |                                                       | 100,010,010 | 47,110,000   | 101,101,004 | 007,100     |               | 41,110,000    | 40,001,041   |            | 100,007,711 | 110,041,010 |              | 10, 110,000           | 10, 110,000  | 0,702,400   | 104,00   |
| 1                                        |               |       |                          |                                                       |             |              |             |             |               |               |              |            |             |             |              |                       |              |             |          |
|                                          |               |       |                          |                                                       |             |              |             |             |               |               |              |            |             |             |              |                       |              |             |          |
| 0399999 - Totals                         |               |       |                          |                                                       | 168,676,579 | 47,775,000   | 107.767.684 | 807.159     |               | 47,775,000    | 46,967,841   |            | 108,087,711 | 175,041,016 |              | 19,178,305            | 19,178,305   | 3,702,493   | 794,03   |

### **SCHEDULE B - PART 2**

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

|                                   |                                       | Showing All Mongage Loans Account |       |                                         |                  |                     |                   |               |
|-----------------------------------|---------------------------------------|-----------------------------------|-------|-----------------------------------------|------------------|---------------------|-------------------|---------------|
| 1                                 | Location                              |                                   | 4     | 5                                       | 6                | 7                   | 8                 | 9             |
|                                   | 2                                     | 3                                 |       |                                         |                  |                     | Additional        |               |
|                                   |                                       |                                   | Loan  |                                         |                  | Actual Cost at      | Investment Made   | Value of Land |
| Loan Number                       | City                                  | State                             | Туре  | Date Acquired                           | Rate of Interest | Time of Acquisition | After Acquisition | and Buildings |
| 400006                            | CARLSBAD                              | CA.                               |       |                                         |                  |                     |                   |               |
| 400009                            | TAMPA                                 | FL                                |       |                                         |                  |                     |                   |               |
| 400013 F                          | RALEIGH                               | NC                                |       |                                         |                  |                     |                   |               |
| 0599999. Mortgages in good stan   | ding - Commercial mortgages-all other |                                   |       |                                         |                  |                     | 496,438           | 57, 188, 73   |
| 0899999. Total Mortgages in good  | d standing                            |                                   |       |                                         |                  |                     | 496,438           | 57, 188, 73   |
|                                   | NAPERVILLE                            | IL                                |       |                                         |                  |                     |                   |               |
| 1399999. Restructured mortgages   | s - Commercial mortgages-all other    |                                   |       |                                         |                  |                     | 2,140,510         | 20,385,57     |
| 1699999. Total - Restructured Mo  |                                       |                                   |       |                                         |                  |                     | 2,140,510         | 20,385,57     |
| 2499999. Total - Mortgages with c | overdue interest over 90 days         |                                   |       |                                         |                  |                     |                   |               |
| 3299999. Total - Mortgages in the | process of foreclosure                |                                   | -     |                                         |                  |                     |                   |               |
|                                   |                                       |                                   |       |                                         |                  |                     |                   |               |
|                                   |                                       |                                   |       |                                         |                  |                     |                   |               |
|                                   |                                       |                                   |       |                                         |                  |                     |                   |               |
|                                   |                                       |                                   | ••••• |                                         |                  |                     |                   |               |
|                                   |                                       |                                   |       | • • • • • • • • • • • • • • • • • • • • |                  |                     |                   |               |
|                                   |                                       |                                   |       |                                         |                  |                     |                   |               |
|                                   |                                       |                                   |       |                                         | [                |                     |                   |               |
|                                   |                                       |                                   |       |                                         |                  |                     |                   |               |
|                                   |                                       |                                   |       |                                         |                  |                     |                   |               |
|                                   |                                       |                                   |       |                                         |                  |                     |                   |               |
| 3399999 - Totals                  |                                       |                                   |       |                                         | •                |                     | 2,636,948         | 77,574,30     |

# **SCHEDULE B - PART 3**

|             |                       |          |      | Showing /                | All Mongage L |                        | SED, Hansi |                |               |               |             |               |                        |                        |           | I.        | T         |
|-------------|-----------------------|----------|------|--------------------------|---------------|------------------------|------------|----------------|---------------|---------------|-------------|---------------|------------------------|------------------------|-----------|-----------|-----------|
| 1           | Location              | 1        | 4    | 5                        | 6             | 7                      |            | Change         | in Book Value | Recorded Inve | estment     |               | 14                     | 15                     | 16        | 17        | 18        |
|             | 2                     | 3        |      |                          |               | Book Value/            | 8          | 9              | 10            | 11            | 12          | 13            | Book Value/            |                        |           |           |           |
|             |                       |          |      |                          |               | Recorded               |            |                | Current       |               |             |               | Recorded               |                        |           |           |           |
|             |                       |          |      |                          |               | Investment             |            |                | Year's Other- |               | Total       |               | Investment             |                        | Foreign   |           |           |
|             |                       |          |      |                          |               | Excluding              | Unrealized | Current        | Than-         | Capitalized   | Change      | Total Foreign | Excluding              |                        | Exchange  | Realized  | Total     |
|             |                       |          |      |                          |               | Accrued                | Valuation  | Year's         | Temporary     | Deferred      | in          | Exchange      | Accrued                |                        | Gain      | Gain      | Gain      |
|             |                       |          | Loon | Date                     | Dispessi      |                        |            |                |               |               |             |               |                        | Canaid                 |           |           |           |
|             | <b>.</b>              | <b>.</b> | Loan |                          | Disposal      | Interest               | Increase   | (Amortization) | Impairment    | Interest and  | Book Value  |               | Interest on            | Consid-                | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City                  | State    | Туре | Acquired                 | Date          | Prior Year             | (Decrease) | /Accretion     | Recognized    | Other         | (8+9-10+11) | Book Value    | Disposal               | eration                | Disposal  | Disposal  | Disposal  |
|             | WHITESTONE            | NY       |      | 06/09/2004               | 04/13/2021    | 146,702                |            |                |               |               |             |               | 146,702                | 146,702                |           |           |           |
| 122720      | NAPERVILLE            | IL       |      | 12/21/2005               | 06/10/2021    | 11,201,329             |            |                |               |               |             |               | 13,341,839             |                        |           | 8,681,260 | 8,681,260 |
|             | CLIFTON               | NJ       |      | 04/01/2011               | 04/30/2021    | 5,000,000              |            |                |               |               |             |               | 5,000,000              | 5,000,000              |           |           |           |
| 123280      | DANA POINT            | CA       |      | 07/22/2011               | 05/03/2021    | 3,745,399              |            |                |               |               |             |               | 3,745,399              |                        |           |           |           |
| 123294      | WOODBURY              | NY       |      | 07/01/2011               | 05/04/2021    | 4,891,378              |            |                |               |               |             |               | 4,891,378              | 4,891,378 .            |           |           |           |
| .2000       | CHICAGO               | IL       |      | 09/01/2011               | 05/11/2021    | 9,415,498              |            |                |               |               |             |               | 9,415,498              | 9,415,498              |           |           |           |
| 123302      | ST. LOUIS             | MO       |      | 06/30/2011               | 05/11/2021    | 7,470,380              |            |                |               |               |             |               | 7,470,380              | 7,470,380 .            |           |           |           |
| 123303      | CHICAGO               | IL       |      |                          | 05/11/2021    | 1,391,887              |            | •••••          |               |               |             |               | 1,391,887              |                        |           |           |           |
|             |                       | PA       |      |                          | 05/11/2021    | 15,437,611             |            |                |               |               |             |               | 15,437,611             |                        |           |           |           |
|             | MINNEAPOLIS           | MN       |      | 06/30/2011               | 05/11/2021    | 4,690,130              |            |                |               |               |             |               | 4,690,130              | 4,690,130              |           |           |           |
| 123306      |                       | IX       |      |                          | 05/11/2021    |                        |            |                |               |               |             |               | 1,094,129              |                        |           |           |           |
|             | CHELSEA               | MA       |      |                          | 05/11/2021    | 9,919,396              |            | •••••          |               |               |             | •••••         | 9,919,396              | 9,919,396              |           |           |           |
|             | BALIIMUHE             | MD       |      |                          |               | 4,313,088              |            | •••••          |               |               |             | •••••         | 4,313,088              | 4,313,088              |           |           | •••••     |
|             | AILANIA<br>WASHINGTON | GA       |      |                          |               |                        |            |                |               |               |             |               | 6,383,299              |                        |           |           |           |
| 120010      | WASHINGTON            |          |      |                          |               |                        |            | (115.647)      |               |               | (445.047)   |               | 2,431,397              |                        |           |           |           |
|             | ODENTON               | VA       |      |                          | 04/28/2021    | 7,974,530<br>7,688,921 |            |                |               |               | (115,647)   | 1             | 7,858,883<br>7,688,921 | 7,858,883<br>7,688,921 |           |           |           |
|             | COLUMBIA              | MD       |      | 07/25/2013<br>01/30/2015 | 04/28/2021    |                        |            |                |               |               |             |               |                        |                        |           |           |           |
|             | BALTIMORE             |          |      | 01/30/2015               | 04/28/2021    | 9.015.952              |            |                |               |               |             |               |                        |                        |           |           |           |
|             | SPRING                |          |      |                          | 04/28/2021    |                        |            |                |               |               |             |               |                        |                        |           |           |           |
| 123041      | SPRING                | IX       |      |                          |               |                        |            | (130.609)      |               |               |             |               | 6,900,000<br>4,984,463 |                        |           |           |           |
| 120000      | LAUREL                |          |      | 12/29/2015<br>06/15/2016 | 04/28/2021    |                        |            | (130,609)      |               |               | (130,609)   |               |                        |                        |           |           |           |
|             | VARIOUS               | uA       |      |                          | 04/22/2021    |                        |            |                |               |               |             |               |                        |                        |           |           |           |
| 123013      | VARIOUS               | ļIL      |      | 11/30/201/               |               |                        |            |                |               |               |             |               |                        |                        |           |           |           |

# **SCHEDULE B - PART 3**

| 1                       | Location                   |          | 4                                       | 5                         |            |                  | SED, Transferred or Rep | e in Book Value |              |             |               | 14          | 15          | 16        | 17        | 18        |
|-------------------------|----------------------------|----------|-----------------------------------------|---------------------------|------------|------------------|-------------------------|-----------------|--------------|-------------|---------------|-------------|-------------|-----------|-----------|-----------|
| I I                     | 2                          | 3        |                                         | 5                         | 0          | ,<br>Book Value/ | 8 9                     | 10              | 11           | 12          | 13            | Book Value/ | 15          | 10        | 17        | 10        |
|                         | 2                          | 0        |                                         |                           |            | Recorded         | 0 5                     | Current         |              | 12          | 10            | Recorded    |             |           |           |           |
|                         |                            |          |                                         |                           |            | Investment       |                         | Year's Other-   |              | Total       |               | Investment  |             | Foreign   |           |           |
|                         |                            |          |                                         |                           |            | Excluding        | Unrealized Current      | Than-           | Capitalized  | Change      | Total Foreign | Excluding   |             | Exchange  | Realized  | Total     |
|                         |                            |          |                                         |                           |            | Accrued          | Valuation Year's        | Temporary       | Deferred     | in          | Exchange      | Accrued     |             | Gain      | Gain      | Gain      |
|                         |                            |          | Loan                                    | Date                      | Disposal   | Interest         |                         |                 |              |             |               | Interest on | Consid-     | (Loss) on | (Loss) on | (Loss) on |
| Leen Number             | Cit.                       | 01-1-    |                                         |                           |            |                  | Increase (Amortization  |                 | Interest and | Book Value  |               |             |             |           |           |           |
| Loan Number             | City                       | State    | Туре                                    | Acquired<br>              | Date       | Prior Year<br>   | (Decrease) /Accretion   | Recognized      | Other        | (8+9-10+11) | Book Value    | Disposal    | eration<br> | Disposal  | Disposal  | Disposal  |
|                         | HOUSTON                    | IX       |                                         |                           | 05/27/2021 |                  |                         |                 |              |             |               |             |             |           |           |           |
| 0199999. Mortgages clos |                            | 10/      |                                         | 10 (10 (1000              |            | 199,943,862      | (246,256                | )               |              | (246,256)   |               | 201,838,116 | 210,519,376 |           | 8,681,260 | 8,681,260 |
| 121581<br>121651        | LAS VEGAS                  | NV<br>FI | • • • • • • • • • • • • • • • • • • • • |                           |            |                  |                         |                 | •••••        |             |               |             |             |           |           |           |
| 121031                  | HENDERSON                  |          |                                         | 07/01/2003                |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 122307                  | SAN MARCOS                 | CA       |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 122457                  | RED BANK                   | NJ       |                                         | .04/29/2005               |            |                  | (703                    | )               |              | (703        | )             |             |             |           |           |           |
| 122545                  | STAMFORD                   | CT       |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 122586                  | FEDERAL WAY                | WA       |                                         | 04/22/2005                |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 122715                  | TUALATIN                   | OR       | .                                       | 11/15/2006                |            | 243,541          |                         |                 |              |             |               | 243,541     |             |           |           |           |
| 122782                  | NEW YORK                   | NY       |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 122897<br>122995        | HONOLULU                   | HI<br>NY |                                         | 01/10/2007<br>07/12/2007  |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 122995                  | VARIOUS                    | NY       | •                                       | 07/12/2007                |            |                  |                         | · [             | -            |             |               |             |             |           |           |           |
| 123011                  | EAST HANOVER               | Nr       | • • • • • • • • • • • • • • • • • • • • |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123117                  | FRANKLIN TOWNSHIP          | NJ       |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123126                  | MEDFORD                    | MA       |                                         |                           |            | 62,452           |                         |                 |              |             |               |             |             |           |           |           |
| 123130                  | OGDEN                      | UT       |                                         | 03/13/2008                |            |                  |                         |                 |              |             |               | 106,563     |             |           |           |           |
| 123141                  | BRANCHBURG                 | NJ       |                                         |                           |            |                  |                         |                 |              |             |               | 90,068      |             |           |           |           |
| 123169                  | ALEXANDRIA CITY            | VA       |                                         | 03/31/2008                |            | 80,681           |                         |                 |              |             |               | 80,681      |             |           |           |           |
| 123242                  | RICHMOND HEIGHTS           | MO<br>NJ |                                         |                           |            |                  |                         | )               |              | (478        | )             |             |             |           |           |           |
| 123262                  | WYCKUFF                    | NJ       |                                         | 05/25/2011                |            |                  | (558                    |                 |              |             |               |             |             |           |           |           |
| 123286                  | SPRING HILL                | FL       |                                         |                           |            | 40,064           |                         | /               |              |             | ,             |             |             |           |           |           |
| 123314                  | SARASOTA                   | FL       |                                         |                           |            | 42,909           |                         |                 |              |             |               | 42,909      | 42,909      |           |           |           |
| 123324                  | SEATTLE                    | WA.      |                                         |                           |            | 125,090          |                         |                 |              |             |               |             |             |           |           |           |
| 123328                  | ST. LOUIS                  | MO       |                                         | 10/11/2011                |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123337                  | BOSTON                     | MA       |                                         | 11/30/2011                |            | 23,648           |                         |                 |              |             |               | 23,648      |             |           |           |           |
| 123340                  | BOSTON                     | MA       |                                         | 11/30/2011                |            | 23, 164          |                         |                 |              |             |               | 23, 164     |             |           |           |           |
| 123342<br>123347        | BOSTON                     | MA       |                                         | 11/30/2011                |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123347                  | OREGON CITY                | CA<br>OR |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123374                  | ALEXANDRIA                 | VA       |                                         |                           |            |                  |                         |                 |              |             |               |             | 325.418     |           |           |           |
| 123376                  | HOUSTON                    | TX       |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123387                  | JESSUP                     | MD       |                                         | 05/21/2012                |            | 60,008           |                         | )               |              |             | )             |             |             |           |           |           |
| 123397                  | OAKLAND                    | CA       |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123404                  | SAN DIEGO                  | CA       |                                         | 09/04/2012                |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123405                  | SAN DIEGO                  | CA       | ·                                       | 09/04/2012                |            |                  |                         | •               |              |             |               |             |             |           |           |           |
| 123406<br>123407        | NORTH HOLLYWOOD            | CA<br>MD |                                         | 09/04/2012                |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123407                  | FONTANA                    | CA       |                                         |                           |            |                  | (277                    | )               |              |             |               |             |             |           |           |           |
| 123418                  | STERLING HEIGHTS           |          |                                         |                           |            | 62,018           |                         |                 |              |             |               |             |             |           |           |           |
| 123419                  | ANNAPOLIS                  | MD       |                                         | 12/18/2012                |            |                  |                         | )               |              |             | )             | 60,930      | 60,930      |           |           |           |
| 123429                  | CHICAGO                    | IL       |                                         |                           |            |                  |                         | )               |              | ( 176       | )             |             |             |           |           |           |
| 123438                  | TEMPE                      | AZ       |                                         |                           |            |                  |                         |                 |              |             |               | 23,310      |             |           |           |           |
| 123441                  | IRVINE                     | CA       |                                         | 03/28/2013                |            |                  |                         | )               |              |             | )             |             |             |           |           |           |
| 123442<br>123445        | ALISO VIEJO<br>MOORESVILLE | CA       | •                                       | 04/30/2013                |            |                  |                         | .               |              |             |               |             |             |           |           |           |
| 123445                  | CHICAGO                    | NU       |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123449                  | PLEASANTON                 | CA       |                                         | 04/18/2013                |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123457                  | GREENSBORD                 | NC       |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123458                  | LOS ANGELES                | CA       |                                         | 05/23/2013                |            |                  |                         | )               |              | ( 190       | )             |             |             |           |           |           |
| 123459                  | MARLTON                    | NJ       |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123463                  | SAN DIEGO                  | CA       |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123465                  | PHOENIXVILLE               |          | ·                                       | 07/09/2013                |            |                  |                         | )               |              |             | )             |             |             |           |           |           |
| 123474<br>123478        | LAS VEGAS<br>HONOLULU      | NV<br>HI |                                         | 07/10/2013<br>.01/30/2014 |            |                  |                         |                 |              |             |               | 101,650<br> |             |           |           |           |
| 123478                  | FULTON                     |          |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
| 123481                  | FULTON                     | MD       |                                         | 10/30/2013                |            | 135,063          |                         |                 |              |             |               |             |             |           |           |           |
| 123483                  | LOS ANGELES                | CA       | .                                       |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |
|                         |                            |          |                                         |                           |            |                  |                         |                 |              |             |               |             |             |           |           |           |

### **SCHEDULE B - PART 3**

| 1                     | Location                     | 1        | 4                                      | 5                        | All Mortgage L   |                |            |                    | in Book Value |              |             |               | 14                      | 15          | 16                    | 17                    | 18        |
|-----------------------|------------------------------|----------|----------------------------------------|--------------------------|------------------|----------------|------------|--------------------|---------------|--------------|-------------|---------------|-------------------------|-------------|-----------------------|-----------------------|-----------|
|                       | 2                            | 3        |                                        | Ũ                        | C C              | Book Value/    | 8          | 9                  | 10            | 11           | 12          | 13            | Book Value/             |             |                       |                       |           |
|                       |                              |          |                                        |                          |                  | Recorded       |            |                    | Current       |              |             |               | Recorded                |             |                       |                       |           |
|                       |                              |          |                                        |                          |                  | Investment     |            |                    | Year's Other- |              | Total       |               | Investment              |             | Foreign               |                       |           |
|                       |                              |          |                                        |                          |                  | Excluding      | Unrealized | Current            | _ Than-       | Capitalized  | Change      | Total Foreign |                         |             | Exchange              | Realized              | Total     |
|                       |                              |          | 1.000                                  | Data                     | Disease          | Accrued        | Valuation  | Year's             | Temporary     | Deferred     | in          | Exchange      | Accrued                 | Operation   | Gain                  | Gain                  | Gain      |
| Loop Number           | 0.4                          | 04-4-    | Loan                                   | Date                     | Disposal<br>Date | Interest       | Increase   | (Amortization)     | Impairment    | Interest and | Book Value  | Change in     | Interest on<br>Disposal | Consid-     | (Loss) on<br>Disposal | (Loss) on<br>Disposal | (Loss) on |
| Loan Number<br>123486 | City<br>GREENVALE            | State    | Туре                                   | Acquired                 | Dale             | Prior Year<br> | (Decrease) | /Accretion<br>(51) | Recognized    | Other        | (8+9-10+11) |               | Disposai                | eration<br> | Disposal              | Disposal              | Disposal  |
|                       | ADD I SON                    | ΤX       |                                        |                          |                  |                |            |                    |               |              |             | /             |                         |             |                       |                       |           |
| 123492                | GREENSBORO                   | NC       |                                        | 05/12/2014               |                  |                |            |                    |               |              | 17          |               | 67,008                  | 67,008      |                       |                       |           |
|                       | SALT LAKE CITY<br>SAN DIEGO  | UT<br>CA |                                        |                          |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | CHICAGO                      | UA<br>II |                                        | 10/14/2014<br>           |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123509                | PORTLAND                     | OR.      |                                        |                          |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | SEATTLE                      | WA       |                                        | 12/04/2014               |                  |                |            | (1,994)            |               |              |             | )             |                         |             |                       |                       |           |
|                       | SALT LAKE CITY<br>SUGAR LAND | UT<br>TX | ··   ·                                 | 12/18/2014<br>12/15/2014 |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | FULSHEAR                     | TX.      |                                        | 01/16/2015               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123517                | AUSTIN                       | TX       |                                        | 01/09/2015               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | SARASOTA<br>PISCATAWAY       | FL       |                                        | 01/30/2015               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123523<br>123524      | MADISON                      | NJ<br>WI | ••  ••••••                             | 03/13/2015               |                  |                |            | 43                 |               |              | 43          |               |                         |             |                       |                       |           |
| 123526                | IRVINE                       | CA       |                                        | 03/26/2015               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123527                | FUQUAY-VARINA                | NC       |                                        | 05/06/2015               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | LAS VEGAS                    | NV<br>MN | ••  •••••••                            | 06/29/2015<br>06/30/2015 |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | ATLANTA                      |          |                                        |                          |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123537                | ADD I SON                    | ТХ       |                                        | 08/03/2015               |                  |                |            |                    |               |              | ( 12        | )             |                         |             |                       |                       |           |
|                       | CELEBRATION                  | FL       |                                        | 07/09/2015               |                  | 140,004 .      |            |                    |               |              |             |               | 140,004                 | 140,004     |                       |                       |           |
|                       | PHOENIX                      | AZ<br>NC |                                        | 09/22/2015<br>           |                  |                |            | (114)              |               |              | (114        | )             |                         |             |                       |                       |           |
|                       | SAN FRANCISCO                |          |                                        | 10/21/2015               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123550                | PLANO                        | ТХ       |                                        | 10/29/2015               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | WINSTON-SALEM<br>SAN ANTONIO | NC<br>TX |                                        |                          |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | SAN ANTONIO<br>BALTIMORE     | IX<br>MD |                                        | 12/17/2015               |                  |                |            | <u>(</u> 67)       |               |              |             | )             |                         |             |                       |                       |           |
| 123549                | ELMWOOD PARK                 | NJ       |                                        | 12/18/2015               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | SCHILLER PARK                | IL       |                                        |                          |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | RIVERVIEW                    | FL       |                                        | 03/01/2016               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | NATICK                       | MA       |                                        | 04/28/2016               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123566                | HOUSTON                      | TX.      |                                        | 04/19/2016               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | CHICAGO                      | IL       |                                        | 06/07/2016               |                  |                |            | (000)              |               |              | (280        |               |                         |             |                       |                       |           |
|                       | WOBURN                       | MA<br>TX | ·· [· · · · · · · · ] ·                | 06/03/2016<br>07/22/2016 |                  |                |            | (280)              |               |              |             |               |                         |             |                       |                       |           |
| 123574                | GLENDALE                     | AZ       |                                        | 07/20/2016               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123578                | FULTON                       | MD       |                                        | 07/21/2016               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | GAINESVILLE<br>BEAVERTON     |          |                                        | 08/11/2016               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | CELEBRATION                  |          |                                        |                          |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123533                | SAN ANTONIO                  | TX.      |                                        | 11/21/2016               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | RALE I GH                    | NC       |                                        | 10/31/2016               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | MONROVIA<br>OVERLAND PARK    | CA<br>KS | ·· [ ]-                                | 11/18/2016<br>           |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123592                | ORLANDO                      | FL       |                                        | 03/09/2017               |                  |                |            |                    |               |              |             |               | 146,216                 | 146,216     |                       |                       |           |
|                       | RALE I GH                    | NC       |                                        | 06/12/2017               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | GREENVILLE                   | SC<br>   | ··    -                                | 06/01/2017<br>           |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | AUSTIN<br>SAN ANTONIO        | TX       |                                        |                          |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123607                | LAS VEGAS                    | NV       |                                        | 11/17/2017               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123620                | NORTH PROVIDENCE             | RI       | ··    -                                |                          |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | SAN ANTONIO<br>LAS VEGAS     | TX<br>NV | ·· [ · · · · · · · · · · · · · · · · · |                          |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
|                       | AUST IN                      |          |                                        | 03/21/2018               |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123627                | SUGAR LAND                   | TX       |                                        | 04/27/2018               |                  |                |            | (107)              |               |              | ( 107       | )             |                         |             |                       |                       |           |
|                       | BROOKLYN                     | NY       |                                        |                          |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |
| 123637                | AUST IN                      | ТХ       |                                        |                          |                  |                |            |                    |               |              |             |               |                         |             |                       |                       |           |

### **SCHEDULE B - PART 3**

| 1         Location         4         5         6         7         Change in Book Value/<br>Recorded<br>Investment         Change in Book Value/<br>Current         Not Value/<br>Total Foreign<br>Capitalized         Book Value/<br>Recorded<br>Investment         11         12         13         Book Value/<br>Recorded<br>Investment         Foreign<br>Exchange         Foreign<br>Realized           Loan Number         City         State         Date         Disposal         Unrealized<br>Interest         Current<br>Valuation         Table<br>Value         Table<br>Recorded<br>Interest         Recorded<br>Noreasee         Accured<br>Interest         Accured<br>Montrization         Accured<br>Interest         Accured<br>Montrization         Accured<br>Interest         Accured<br>Montrization         Accured<br>Interest         Accured<br>Montrization         Accured<br>Interest         Accured<br>Montrization         Ac                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                         |                      |       |      |            | II MUTIGAGE L | -           |              |            |               |              |                    |               |             |             |          |           |           |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------|----------------------|-------|------|------------|---------------|-------------|--------------|------------|---------------|--------------|--------------------|---------------|-------------|-------------|----------|-----------|-----------|
| Loan Number         City         State         Type         Accured         Investment         Exclusing<br>Accured         Current<br>Valuation         Current<br>Temporary<br>Interest on<br>Accured         Total<br>Total<br>Disposal         Recorded<br>Disposal         Foreign<br>Exchange<br>Disposal         Foreign<br>Exchange         Foreign<br>Exchange           12830         NRTH HULTY00         CA         Date         Date         Prior Year         Other         Other         Other         Other         Other         Other         Disposal         Disposal         Disposal         Disposal         Disposal         Other         Other<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 1                       | Location             |       | 4    | 5          | 6             | 7           |              | Change     | in Book Value | Recorded Inv | estment            |               | 14          | 15          | 16       | 17        | 18        |
| Loan         Date         Date         Disposal         Investment         Varian         Capitalized<br>Uniterest         Total<br>Total<br>Disposal         Total<br>Interest<br>Uniterest         Total<br>Capitalized<br>Valuation         Total<br>Defensed<br>Uniterest on<br>Uniterest |                         | 2                    | 3     |      |            |               | Book Value/ | 8            | 9          | 10            | 11           | 12                 | 13            | Book Value/ |             |          |           |           |
| Loan Number         City         State         Type         Acquired<br>Acquired         Disposal<br>Date         Excluding<br>Accrued<br>Disposal         Unrealized<br>Valuation<br>(Decrease)         Than-<br>Year's<br>(Decrease)         Capitalized<br>Temporary<br>(Nacrued)         Change<br>Deferred<br>(Book Value         Total Foreign<br>Book Value         Excluding<br>Accrued<br>(Book Value         Exchange<br>Accrued<br>(Bain<br>(Loss) on<br>Disposal         Exchange<br>Gain<br>(Loss) on<br>Disposal           12830         NRTH HSLLW00         CA         66/2/7018         24.356         24.356         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         57.22         57.22         57.22 <td< th=""><th></th><th></th><th></th><th></th><th></th><th></th><th>Recorded</th><th></th><th></th><th>Current</th><th></th><th></th><th></th><th>Recorded</th><th></th><th></th><th></th><th></th></td<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                         |                      |       |      |            |               | Recorded    |              |            | Current       |              |                    |               | Recorded    |             |          |           |           |
| Loan Number         City         State         Type         Acquired<br>Acquired         Disposal<br>Date         Excluding<br>Accrued<br>Disposal         Unrealized<br>Valuation<br>(Decrease)         Than-<br>Year's<br>(Decrease)         Capitalized<br>Temporary<br>(Nacrued)         Change<br>Deferred<br>(Book Value         Total Foreign<br>Book Value         Excluding<br>Accrued<br>(Book Value         Exchange<br>Accrued<br>(Bain<br>(Loss) on<br>Disposal         Exchange<br>Gain<br>(Loss) on<br>Disposal           12830         NRTH HSLLW00         CA         66/2/7018         24.356         24.356         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         56.478         57.22         57.22         57.22 <td< th=""><th></th><th></th><th></th><th></th><th></th><th></th><th>Investment</th><th></th><th></th><th>Year's Other-</th><th></th><th>Total</th><th></th><th>Investment</th><th></th><th>Foreian</th><th></th><th></th></td<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                         |                      |       |      |            |               | Investment  |              |            | Year's Other- |              | Total              |               | Investment  |             | Foreian  |           |           |
| Loan Number         City         State         Date<br>Type         Date<br>Acquired         Disposal<br>Date         Accrued<br>Disposal         Year's<br>Interest<br>Prior Year         Temporary<br>(Accrued)         Temporary<br>(Memorization)         Deferred<br>Interest and<br>Other         Consid-<br>Interest and<br>Other         Exchange<br>Interest and<br>Other         Accrued<br>Interest and<br>Other <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th>l Inrealized</th> <th>Current</th> <th></th> <th></th> <th></th> <th>Total Foreign</th> <th></th> <th></th> <th></th> <th>Realized</th> <th>Total</th>                                                                                                                                                                                                                                                                                       |                         |                      |       |      |            |               |             | l Inrealized | Current    |               |              |                    | Total Foreign |             |             |          | Realized  | Total     |
| Loan Number         City         State         Type         Acquired         Disposal         Interest on Dicerases         Anomtization, Impairment         Interest and Other         Book Value         Interest on Disposal         Consid-<br>Interest on Disposal         (Loss) on Users on Disposal           12860         NRTH HUL11000         CA         0.0072/1218         -24.386         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                         |                      |       |      |            |               | •           |              |            | -             |              | in                 |               | 0           |             |          |           | Gain      |
| Loan Number         City         State         Type         Acquired         Date         Prior Year         (Decrease)         /Accretion         Recognized         Other         (8+9-10+11)         Book Value         Disposal         eration         Disposal         Disposal           12360         NGRH HOLLWINGO         CA         06/21/2018         24.365         -         -         -         24.365         24.365         -         -         44.541         -         -         44.541         -         -         44.541         -         -         44.541         -         -         44.541         -         -         44.541         -         -         -         54.78         58.478         -         -         -         54.78         58.478         -         -         -         54.78         58.478         -         -         -         54.78         58.478         -         -         -         -         -         56.72         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                         |                      |       | Loon | Data       | Dianocal      |             |              |            |               |              | III<br>Deels Velve |               |             | Conoid      |          |           | (Loss) on |
| 12880         NNTH HULL/NOO         CA         0         06/21/2018         24.365         C         C         24.4 951         24.4 951         C           128821         VULEY VIEW         OL         0.11/9/2018         44.541         44.541         44.541         44.541         44.541         44.541         44.541         44.541         44.541         44.541         44.541         45.647         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.478         58.477         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027         59.027                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                         |                      |       |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 12821         VALLEY VIER         O.H.         O.H.         O.H.         O.H.         O.H.         A.4.541         A.5.8478         S.5.478         S.5.5.678 <ths.5.777< th="">         S.5.5.678</ths.5.777<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                         |                      | State | Type |            | Date          |             | (Decrease)   | /Accretion | Recognized    | Other        | (8+9-10+11)        | Book Value    |             |             | Disposal | Disposal  | Disposal  |
| 12366         CLBMONS         NC         08/06/2018         58,478         58,478           12363         TEIPA         AZ         0.93/2018         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                         |                      | CA    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123839         TEIPA         AZ         0.8/30/2018         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,252         37,253         37,253         37,253         37,253         37,253         37,253         37,253         37,253<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                         |                      | OH    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123635       AUSTIN       TX       0.0/01/2018       89,607       89,607       89,607         123644       MCNINEY       TX       0.0/27/2018       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,027       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021       50,021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                         |                      | NC    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123644       MCK INFY       TX.       0.9/27/2018       50.027       50.027       12364         12364       WINSTON SALEM       NC.       0.9/04/2018       178,539       78,539       71,361         123642       FORT WORTH       TX.       10/01/2018       71,361       71,361       71,361         123648       CLAYTON       NC.       12/19/2018       36,727       2364       36,727       36,727       36,727         123649       DALLAS       TX.       12/17/2018       96,600       20,692       20,690       96,600       96,600       96,600       96,600       96,600       92,0600       92,0600       92,0600       92,0600       92,0600       92,0600       92,0600       92,0600       92,0600       92,0600       92,0600       92,0600       92,0600       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       92,000       93,85,000       93,85,000       93,85,000       93,85,000       93,85,000       93,85,000       93,85,000       94,85,000                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                         |                      | AZ    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123641         WINSTON SALEM         NC         09/04/2018         178,539         178,539         178,539           123642         FORT WORTH         TX         10/01/2018         71,361         71,361         71,361           123648         CLAYTON         NC         12/19/2018         36,727         36,727         36,727           123649         DALLAS         TX         12/11/2018         36,727         36,727         36,600           123651         WEST SACRAMENTO         CA         02/12/2019         210,692         210,692         210,692           123654         SALT LAKE         UT         05/01/2019         118,860         118,860         118,860         118,860           123659         GREENWOD VILLAGE         O.0         06/06/2019         100,851         100,851         100,851         123659         56,626         123659         86,024         100,851         123659         69,024         69,024         123659         100,851         100,851         123659         100,851         100,851         123659         100,851         100,851         123659         69,024         69,024         123659         69,024         69,024         123659         100,851         123659         100,851         100,                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                         |                      | TX    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123642         FORT WORTH         TX         10/01/2018         71,361         71,361         71,361           123643         CLAYTON         NC         12/19/2018         36,727         36,727         36,727           123649         DALLAS         TX         12/19/2018         36,620         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600         36,600                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                         |                      | TX    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123648         CLAYTON         NC.         12/19/2018         36,727                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                         |                      | NC    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123649       DALLAS       TX.       12/17/2018       96,600       96,600       96,600       96,600         123651       WEST SACRAMENTO       C.A.       02/12/2019       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692       210,692                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 23642                   |                      | TX    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123651         WEST SACRAMENTO         CA         02/12/2019         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692         210,692                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 23648                   |                      | NC    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123654       SALT LAKE       UT       05/01/2019       118,860       118,860         123657       WALTHAM       MA       06/17/2019       53,626       53,626       53,626         123658       SALT LAKE CITY       UT       06/06/2019       100,851       50,924       50,924       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,851       100,                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | 23649                   |                      | TX    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123657         WAL THAM         MA         0.6/17/2019         53,626         53,626         53,626           123658         SALT LAKE CITY         UT         0.6/06/2019         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100,851         100                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 23651                   |                      | CA    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123658         SALT LAKE CITY         UT         06/06/2019         100.851         100.851         100.851           123659         GREENWOOD VILLAGE         CO         06/04/2019         B6.924                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 23654                   |                      | UT    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123659         GREENNOOD VILLAGE         CO.         0.6/04/2019         86,924                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                         |                      | МА    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123665         SEATTLE-TACOMA         NA         .07/31/2019         .50,904         .50,904         .           123672         LINTHI CUM         .00         .09/27/2019         .115,224                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                         |                      | UI    |      |            |               |             |              |            |               |              |                    |               | 100,851     |             |          |           |           |
| 123672         LINTHICUM         JID         0.9/27/2019         115,224         115,224         115,224           123671         PLEASANT GROVE         UT         10/01/2019         101,131         101,131         101,131         101,131         101,131         101,131         101,131         101,131         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073         14,073                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                         |                      |       |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123671 PLEASANT GROVE UT 10/01/2019 101,131 101,131 101,131 123680 GLENDALE AZ 11/06/2019 14,073                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 3665                    |                      |       |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 123680 GLENDALE AZ 11/06/2019 14,073 14,073                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 36/2                    |                      | MD    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                         |                      | UI    |      |            |               |             |              | ••••••     |               |              |                    |               |             |             |          |           |           |
| 123688 I SAN ANUNIO I IX I 04/01/2020 23.829                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                         |                      | AZ    |      |            |               |             |              |            |               |              |                    |               |             |             |          |           |           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                         |                      | IX    |      | 04/01/2020 |               |             |              |            |               |              |                    |               |             |             |          |           |           |
| 0299999. Mortgages with partial repayments 12,689,223 12,688,223 12,688,223 12,688,223                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 0299999. Mortgages with | h partial repayments |       |      |            |               | 12,695,325  |              | (7,102)    |               |              | (7,102)            |               | 12,688,223  | 12,688,223  |          |           |           |
| 0599999 - Totals 212,639,186 (253,358) (253,358) 214,526,339 223,207,599 8,681,260                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | )599999 - Totals        |                      |       |      |            |               | 212,639,186 |              | (253,358)  |               |              | (253,358)          |               | 214,526,339 | 223,207,599 |          | 8,681,260 | 8,681,260 |

### **SCHEDULE BA - PART 2**

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

|                |                                                                                 |                                   | Long-Tem   | n Invested Assets ACQUIRED AND ADD                |              |                          |                 |                     |                  | -                   |               |
|----------------|---------------------------------------------------------------------------------|-----------------------------------|------------|---------------------------------------------------|--------------|--------------------------|-----------------|---------------------|------------------|---------------------|---------------|
| 1              | 2                                                                               | Location                          |            | 5                                                 | 6            | 7                        | 8 9             | 10                  | 11               | 12                  | 13            |
|                |                                                                                 | 3                                 | 4          |                                                   | NAIC         |                          |                 |                     |                  |                     |               |
|                |                                                                                 |                                   |            |                                                   | Designation, |                          |                 |                     |                  |                     |               |
|                |                                                                                 |                                   |            |                                                   | NAIC         |                          |                 |                     |                  |                     |               |
|                |                                                                                 |                                   |            |                                                   | Designation  |                          |                 |                     |                  |                     |               |
|                |                                                                                 |                                   |            |                                                   | Modifier     |                          |                 |                     |                  |                     |               |
|                |                                                                                 |                                   |            |                                                   | and          |                          |                 |                     |                  |                     |               |
|                |                                                                                 |                                   |            |                                                   | SVO          |                          |                 |                     |                  | 0                   |               |
|                |                                                                                 |                                   |            |                                                   |              | <b>.</b> .               |                 |                     |                  | Commitment          |               |
|                |                                                                                 |                                   |            |                                                   | Admini-      | Date                     | Type Actual     |                     |                  | for                 |               |
| CUSIP          |                                                                                 |                                   |            | Name of Vendor                                    | strative     | Originally               | and at Tim      |                     |                  | Additional          | Percentage of |
| Identification | Name or Description                                                             | City                              | State      | or General Partner                                | Symbol       | Acquired                 | Strategy Acquis | ition After Acquisi | ion Encumbrances | Investment          | Ownership     |
| 13139#-10-3    | CALTIUS PARTNERS IV                                                             | Los Angeles                       | CA         | Caltius Capital                                   | 5.C S        | 10/21/2008               | 2               |                     | 7,027            |                     | 6.890         |
| 1599999. Joint | Venture Interests - Fixed Income - NAIC Designation A                           | ssigned by the SVO - Unaffiliated |            |                                                   |              |                          |                 | 4                   | 7,027            | 4,502,694           | XXX           |
| 000000-00-0    | CSI PRODIGY CO-INVESTMENT LP                                                    | NEW YORK                          | NY         | COWEN SUSTAINABLE ADVISORS LLC                    |              |                          |                 |                     | 3,527            |                     |               |
|                | Venture Interests - Fixed Income - NAIC Designation N                           | ot Assigned by the SVO - Unaffili | ated       |                                                   |              |                          |                 |                     | 3,527            |                     | XXX           |
|                | ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP                                           | Edinburah                         | GBR        | ACTIS CAPITAL                                     |              |                          | 3               |                     | 7,726            |                     |               |
|                | ACTIS ENERGY 4 LP                                                               | LONDON                            | GBR        | ACTIS CAPITAL                                     |              |                          | 3               |                     | 5,733            |                     |               |
|                | AMBER CO-INVESTMENT PARTNERS, LLC                                               | SANTA MONICA                      | .CA        | CLEARLAKE CAPITAL GROUP, L.P.                     |              |                          |                 |                     | .907             | 1,041,691           |               |
| 000000-00-0    | AMERICAN PACIFIC GROUP FUND I LP                                                | SAN FRANCISCO                     | CA         | AMERICAN PACIFIC GROUP                            |              | 04/17/2020               | 3               |                     | 9,639            | 3,657,142           | 0.990         |
| 000000-00-0    | ANTIN INFRASTRUCTURE PARTNERS III LP                                            | LUXEMBOURG                        | LUX        | ANTIN INFRASTRUCTURE PARTNERS                     | ·            | 01/23/2017               |                 |                     | 3,819            |                     | 0.890         |
|                | ARCLINE CAPITAL PARTNERS LP                                                     | SAN FRANCISCO                     | CA         | ARCLINE INVESTMENT MANAGEMENT                     |              | 11/04/2019               |                 |                     | 3, 187           | 4,075,499           | 0.600         |
|                | ARES CORPORATE OPPORTUNITIES FUND IV                                            | Los Angeles                       | CA         | Ares Management LLC                               |              | 11/05/2012               |                 |                     | 7,200            | 2, 178, 319         | 0.330         |
|                | ASCENDENT CAPITAL PARTNERS III LP                                               | CENTRAL                           | HKG        | ASCENDENT CAPITAL PARTNERS LIMITED                |              | 01/21/2020               |                 |                     | 9,375            | <u>6</u> , 359, 981 | 0.770         |
|                | ASTERION INDUSTRIAL INFRA FUND I, FCR                                           | MADRID                            | ESP        | ASTERION INDUSTRIAL PARTNERS                      |              | 11/22/2019               | 3               |                     | 5,638            | 1,413,504           | 0.520         |
|                | AURORA EQUITY PARTNERS V LP                                                     | LOS ANGELES                       | CA         | AURORA CAPITAL GROUP                              |              | 06/10/2016               |                 |                     | 2,530            |                     | 2.340         |
|                | AVES SPECIAL OPPORTUNITIES FUND I LP                                            | CHICAGO                           | IL         | AVES CAPITAL MANAGEMENT                           |              | 09/23/2020               |                 |                     | 6,575            |                     |               |
|                | BACH CO-INVESTMENT LP 2                                                         | CENTRAL                           | HKG        | BARING PRIVATE EQUITY ASIA                        |              | 08/22/2017               | 3               |                     | 7,500            |                     | 3.750         |
|                | BASALT INFRASTRUCTURE PARTNERS III LP<br>BOPA1 LP BLACKROCK OPPORTUNISTIC       | NEW YORK                          | GGY<br>NY  | BASALT INFRASTRUCTURE PARTNERS<br>BLACKROCK       |              | 04/22/2021               |                 |                     | 1,035            |                     | 0.330         |
|                |                                                                                 | NEW YORK                          | NY<br>NY   | BLACKHOOK<br>Blue Road Capital                    |              |                          |                 |                     | 1,035<br>0,482   |                     |               |
|                | BROOKFIELD INFRASTRUCTURE FUND IV-B LP                                          | NEW YORK                          | NY         | BROOKFIELD ASSET MANAGEMENT                       |              | 09/13/2019               | 3               |                     |                  | 2,506,826           |               |
|                | BROOKFIELD INFRASTRUCTURE FUND III-B LP                                         | NEW YORK                          | NY         | BROOKFIELD ASSET MANAGEMENT                       |              | 07/07/2016               | 3               |                     | 9.616            | 4, 190, 240         | 0.150         |
|                | BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP                                   | NEW YORK                          | NY         | BLACKSTONE GROUP                                  |              |                          |                 |                     | 5,901            |                     | 0.540         |
|                | CA ENERGY INVESTMENT PARTNERS LP                                                | HOUSTON                           | TX         | ALPINE ENERGY CAPITAL LLC                         |              |                          |                 |                     | 0,752            |                     |               |
|                | CCMP CAPITAL INVESTORS III LP                                                   | New York                          | NY         | CCMP Capital Advisors                             |              |                          | 3               |                     | 6,407            | 1,189,023           |               |
|                | GPC PARTNERS CO-INVESTMENT (CHICO) LP                                           | GREENWICH                         | CT.        | GALLATIN POINT CAPITAL LLC                        |              |                          |                 |                     | 6,205            |                     |               |
| 000000-00-0    | CMP GERMAN OPPORTUNITY FUND III                                                 | LUXEMBOURG                        | LUX        | CMP CAPITAL MANAGEMENT-PARTNERS                   |              |                          |                 | 1 <sup>.</sup>      | 2,420            |                     |               |
|                | CMP GERMAN OPPORTUNITY FUND II                                                  | Luxembourg                        | LUX        | CMP CAPITAL MANAGEMENT-PARTNERS                   |              |                          |                 | 1 <sup>.</sup>      | 4,573            |                     | 6.440         |
|                | COWEN SUSTAINABLE INVESTMENTS I LP                                              | NEW YORK                          | NY         | COWEN SUSTAINABLE ADVISORS LLC                    |              | 02/11/2020               |                 |                     | 9,350            |                     | 3.280         |
|                | CRAYHILL PRINCIPAL STRATEGIES FUND II LP                                        | NEW YORK                          | NY         | CRAYHILL CAPITAL MANAGMENT LP                     |              | 03/16/2020               |                 |                     | 0,410            |                     | 5.730         |
|                | CREST ROCK FUND I-A LP                                                          | DENVER                            |            | CREST ROCK PARTNERS                               |              | 10/23/2020               |                 |                     | 9,132            |                     | 1.900         |
|                | CENTER ROCK CAPITAL PARTNERS FUND I LP                                          | ROLLING MEADOWS                   | IL         | CENTER ROCK CAPITAL PARTNERS                      |              | 04/27/2018               |                 |                     | 9,643            |                     | 1.840         |
|                | ENTREPRENEURIAL EQUITY PARTNERS FUND I LP                                       | CHICAGO                           | IL         | ENTREPRENEURIAL EQUITY PARTNERS LP                |              | 07/15/2019               | 3               |                     | 8,596            |                     | 5. 180        |
|                | EIG ENERGY FUND XVI                                                             | HOUSTON                           |            | EIG Global Energy Partners                        |              |                          |                 |                     | B,639            |                     | 0.530         |
|                | EPIC FUND II, SLP<br>EQUISTONE PARTNERS EUROPEAN FUND VI                        | LUXEMBOURG                        | LUX<br>GBR | CASTIK CAPITAL                                    |              | 12/03/2020<br>07/09/2018 | 3               |                     | 1,089<br>9.241   |                     | 0.500         |
|                | EQUISIONE PARINERS EUROPEAN FUND VI<br>ENERGY SPECTRUM PARTNERS VIII LP         | LONDON                            |            | EQUISIONE PARTNERS EUROPE                         |              | 01/25/2018               | 3               |                     | 9,241            |                     | 0.350         |
|                | GALLATIN POINT CAPITAL PARTNERS LP                                              | GREENVICH                         | CT         | GALLATIN POINT CAPITAL LLC                        |              | 03/02/2018               |                 |                     | +, 718<br>6.044  | 3,664,947           | 4.790         |
|                | GANUT INVESTMENT FUND I. L.P.                                                   | NEW YORK                          | NY         | Gamut Capital                                     |              |                          |                 |                     | 4.567            |                     |               |
|                | GTCR FUND XII LP                                                                | CHICAGO                           | IL         | GTCR                                              |              | 05/04/2018               | 3               |                     | 1,027            |                     | 0.380         |
|                | HIGHSTAR CAPITAL IV                                                             | New York                          | NY.        | Highstar Capital                                  |              |                          |                 |                     | 5,930            | 4,718,053           |               |
|                | HKW CAPITAL PARTNERS IV LP                                                      | NEW YORK                          | NY         | HKW Management                                    |              | 04/28/2014               |                 |                     | 4,609            |                     | 9.800         |
|                | HURON FUND IV                                                                   | Detroit                           | MI         | HURON CAPITAL PARTNERS                            |              | 07/01/2013               |                 |                     | 8,559            |                     | 8.340         |
|                | IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND                                     | SEOUL                             | KOR        | IMM PRIVATE EQUITY, INC.                          |              | 09/27/2019               |                 |                     | 5,388            |                     | 8.520         |
|                | KAINOS CAPITAL PARTNERS LP                                                      | Dallas                            | TX         | Kainos Capital                                    |              | 05/10/2013               |                 |                     | 3,807            |                     | 1.790         |
|                | KAINOS CAPITAL PARTNERS II LP                                                   | DALLAS                            | TX         | KAINOS CAPITAL                                    |              | 12/19/2016               | 3               |                     | 6,871            |                     | 2.350         |
| 000000-00-0    | KKR ASIAN FUND III LP                                                           | NEW YORK                          | NY         | KOHLBERG KRAVIS & ROBERTS                         |              | 02/12/2018               |                 |                     | 2,068            | 2,918,823           | 0.120         |
|                | KOHLBERG INVESTORS V, LP                                                        | Mount Kisco                       | NY         | Kohlberg & Co                                     |              | 09/30/2008               | 3               |                     | 2,435            |                     | 3.320         |
|                | LIVINGBRIDGE 6 LP                                                               | LONDON                            | GBR        | LIVINGBRIDGE EP LLP                               |              | 11/16/2016               | 3               |                     | 4, 153           |                     | 2.410         |
|                | LS POWER FUND IV FEEDER 1 LP                                                    | NEW YORK                          | NY<br>NY   | LS POWER                                          |              | 11/27/2018               | 3               |                     | 3,765            |                     | 0.250         |
|                | LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP<br>LYRIC CAPITAL ROYALTY FUND I LP | NEW YORK                          | NY<br>NY   | LGK ADVISORS, LP                                  |              | 06/28/2017<br>01/18/2019 |                 |                     | 5,849<br>8,395   | 1,297,879<br>       |               |
|                | LYRIC CAPITAL HUYALIY FUND I LP                                                 | NEW YORK                          | NY<br>NY   | ILYRIC CAPITAL MANAGEMENT<br>MIDDLEGROUND CAPITAL |              | 01/18/2019<br>08/09/2019 | 3               |                     | 8,395<br>4,289   |                     |               |
| 000000-00-0    | MIDDLEGHOUND PARTNERS I LP                                                      | NEW YORK                          | Nr<br>NY   | Macquarie Infrastructure Partners                 |              |                          | 3               |                     | 4,289<br>1,041   |                     |               |
|                | MACQUARTE INFRASTRUCTURE PARTNERS IV LP                                         | NEW YORK                          | NY         | MACQUARIE INFRASTRUCTURE PARTNERS                 |              |                          | 3               |                     | 3.349            |                     | 0.990         |
|                | MONARCH CAPITAL PARTNERS V LP                                                   | NEW YORK                          | NY         | MONARCH ALTERNATIVE CAPITAL                       |              |                          |                 |                     | 0,000            | 4.987.500           | 0.330         |
|                | MONTAGU VI LP                                                                   | LONDON                            |            | MONTAGU PRIVATE EQUITY LLP                        |              |                          | 3               |                     |                  |                     |               |
|                | NUTITION II M                                                                   |                                   |            |                                                   |              |                          |                 |                     |                  |                     |               |

### **SCHEDULE BA - PART 2**

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

| · · ·          |                                                                                                          |                                | Long-Tern |                                    |              |                          | T I                  |                   |              |             |               |
|----------------|----------------------------------------------------------------------------------------------------------|--------------------------------|-----------|------------------------------------|--------------|--------------------------|----------------------|-------------------|--------------|-------------|---------------|
| 1              | 2                                                                                                        | Location                       | 0         | 5                                  | 6            | · /                      | 8 9                  | 10                | 11           | 12          | 13            |
|                |                                                                                                          | 3                              | 4         |                                    | NAIC         | i                        |                      |                   |              |             |               |
|                |                                                                                                          |                                |           |                                    | Designation, | i                        |                      |                   |              |             |               |
|                |                                                                                                          |                                |           |                                    | NAIC         | i                        |                      |                   |              |             |               |
|                |                                                                                                          |                                |           |                                    | Designation  | i                        |                      |                   |              |             |               |
|                |                                                                                                          |                                |           |                                    |              | i                        |                      |                   |              |             |               |
|                |                                                                                                          |                                |           |                                    | Modifier     | i                        |                      |                   |              |             |               |
|                |                                                                                                          |                                |           |                                    | and          | i                        |                      |                   |              |             |               |
|                |                                                                                                          |                                |           |                                    | SVO          | 1                        |                      |                   |              | Commitment  |               |
|                |                                                                                                          |                                |           |                                    | Admini-      | Date                     | Type Actual Cost     | Additional        |              | for         |               |
| CUSIP          |                                                                                                          |                                |           | Name of Vendor                     | strative     | Originally               | and at Time of       | Investment Made   | Amount of    | Additional  | Dereentere of |
|                |                                                                                                          |                                | <b>.</b>  |                                    |              | ,                        |                      |                   |              |             | Percentage of |
| Identification | Name or Description                                                                                      | City                           | State     | or General Partner                 | Symbol       | Acquired                 | Strategy Acquisition | After Acquisition | Encumbrances | Investment  | Ownership     |
|                | MAIN POST GROWTH CAPITAL LP                                                                              | SAN FRANCISCO                  | CA        | Main Post Partners                 |              | 03/15/2016               |                      |                   |              |             |               |
|                | MAIN POST GROWTH CAPITAL II LP                                                                           | SAN FRANCISCO                  | CA        | MAIN POST PARTNERS                 |              | 06/25/2019               |                      |                   |              |             | 1.580         |
|                | NORTH HAVEN PRIVATE EQUITY ASIA IV, LP                                                                   | New York                       | NY        | Morgan Stanley Private Equity Asia |              | 03/18/2013               |                      | 1,913,606         |              |             |               |
|                | NG CAPITAL PARTNERS II LP                                                                                | Lima                           | PER       | NEXUS GROUP                        |              | 07/22/2013               |                      |                   |              |             |               |
|                | NGP Natural Resources XI LP                                                                              | IRVING                         | TX        | NATURAL GAS PARTNERS               |              | 11/05/2014               |                      |                   |              |             | 0.340         |
| 000000-00-01   | NORDIC CAPITAL IX BETA LP                                                                                | SAINT HELIER                   | JEY       | NORDIC CAPITAL                     |              | 12/31/2018               |                      |                   |              | 2,503,183   | 0.180         |
|                | NOVAQUEST PRIVATE EQUITY FUND I LP                                                                       | RALEIGH                        | NC        | NOVAQUEST CAPITAL MANAGEMENT       |              | 11/05/2019               |                      |                   |              | 1,386,493   |               |
|                | NQ PE PROJECT KIT, LP                                                                                    | RALEIGH                        | NC        | NOVAQUEST CAPITAL MANAGEMENT       |              | 06/28/2018               |                      | 5,718             |              |             | 7.140         |
|                | OAK HILL CAPITAL PARTNERS IV ONSHORE LP                                                                  | STAMFORD                       | CT        | OAK HILL PARTNERS                  |              | 07/28/2017               |                      |                   |              |             | 0.250         |
|                | ODYSSEY INVESTMENT PARTNERS FUND V LP                                                                    | NEW YORK                       | NY        | ODYSSEY PARTNERS                   |              | 07/07/2014               |                      |                   |              |             |               |
| 000000-00-0    | ODYSSEY INVESTMENT PARTNERS FUND VI LP                                                                   | NEW YORK                       | NY        | ODYSSEY PARTNERS                   | l            | 04/20/2020               |                      | 1, 254, 182       |              |             | 0.150         |
|                | MIP IV OLIVIA PARTNERS LP                                                                                | NEW YORK                       | NY        | MACQUARIE INFRASTRUCTURE PARTNERS  |              | 10/29/2019               |                      |                   |              |             | 0.160         |
|                | ONCAP III                                                                                                | Toronto                        | CAN       | ONCAP                              |              | 07/08/2011               |                      |                   |              |             | 2. 180        |
|                | ORCHID ASIA VII LP                                                                                       | CENTRAL                        | HKG       | ORCHID ASIA GROUP MANAGEMENT       |              | 09/05/2018               |                      |                   |              |             | 0.910         |
| 000000-00-0 P  | PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP                                                            | Sao Paulo                      | BRA       | Patria Investimentos               |              | 08/29/2011               | 3                    |                   |              | 1,345,267   |               |
| 000000-00-0 F  | PCP MASTER HANBURGER HOLDING COMPANY, LLC                                                                | CHICAGO                        | IL        | PGIM PRIVATE CAPITAL               |              | 10/02/2017               | 2                    |                   |              |             |               |
| 000000-00-0    | PLATINUM EQUITY CAPITAL PARTNERS V LP                                                                    | BEVERLY HILLS                  | CA        | PLATINUM EQUITY PARTNERS           |              |                          |                      | 2,271,998         |              |             | 0.250         |
| 000000-00-0 F  | PARTNERS GROUP CLIENT ACCESS 15, LP INC/DYNACAST                                                         | ST PETER PORT                  | GGY       | PARTNERS GROUP                     |              | 01/26/2015               |                      |                   |              |             |               |
| 744640-10-2    | PRUDENTIAL CAPITAL PARTNERS IV, LP                                                                       | Chicago                        | IL.       | PGIM PRIVATE CAPITAL               |              |                          | 2                    |                   |              |             |               |
| 000000-00-0 F  | PRUDENTIAL CAPITAL PARTNERS V, LP                                                                        | CHICAGO                        | IL        | PGIM PRIVATE CAPITAL               |              | 04/21/2017               | 2                    |                   |              |             | 0.820         |
|                | QUANTUM ENERGY PARTNERS VII LP                                                                           | HOUSTON                        | TX.       | QUANTUM ENERGY PARTNERS            |              | 08/22/2017               | 3                    | 524,842           |              | 4.521.356   | 0.310         |
| 000000-00-0    | ROCKCLIFF CO-INVESTMENT PARTNERS, LP                                                                     | HOUSTON                        | TX        | Quantum Energy Partners            |              | 04/25/2016               | 3                    | 52.643            |              | 1,454,235   |               |
|                | SHOREVIEW CAPITAL PARTNERS III, L.P.                                                                     | MINNEAPOLIS                    | MN        | SHOREVIEW CAPITAL                  |              |                          | 3                    |                   |              | 1, 165, 125 |               |
|                | SHOREVIEW CAPITAL PARTNERS IV LP                                                                         | MINNEAPOLIS                    | MN        | SHOREVIEW CAPITAL                  |              |                          | 3                    |                   |              | 9,864,895   |               |
| 000000-00-0    | SILVER LAKE PARTNERS IV. LP                                                                              | MENLO PARK                     | CA.       | SILVER LAKE PARTNERS               |              | 10/22/2013               | 3                    |                   |              | 495.546     | .0.170        |
| 000000-00-0    | SILVER LAKE PARTNERS V LP                                                                                | MENLO PARK                     | CA        | SILVER LAKE PARTNERS               |              |                          | 3                    | 336.723           |              | 2,851,079   | 0.110         |
| 000000-00-0    | SK CAPITAL PARTNERS III LP                                                                               | New York                       | NY        | SK Capital Partners                |              |                          | 3                    | 11.506            |              |             |               |
| 000000-00-0    | SK CAPITAL PARTNERS IV-A LP                                                                              | NEW YORK                       | NY        | SK CAPITAL PARTNERS                |              |                          | 3                    |                   |              | 3.034.878   |               |
| 000000-00-0    | SL SPV-1 LP                                                                                              | MENLO PARK                     | CA.       | SILVER LAKE PARTNERS               |              | 08/15/2017               | 3                    | 3, 193            |              |             |               |
|                | SL SPV-2 LP                                                                                              | MENLO PARK                     | CA        | SILVER LAKE PARTNERS               |              | 02/22/2019               | 3                    | 2.497             |              |             | 0.100         |
| 000000-00-0    | SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP                                                                | BOSTON                         | MA        | SUMMIT PARTNERS LP                 |              |                          | 3                    |                   |              | 3,257,552   | 0.140         |
| 000000-00-0    | SUNSTONE PARTNERS II LP                                                                                  | PALO ALTO                      | CA        | SUNSTONE PARTNERS                  |              | 03/26/2021               | 3                    |                   |              |             |               |
| 000000-00-0    | STRATEGIC VALUE DISLOCATION FUND LP                                                                      | GREENWICH                      | CT.       | STRATEGIC VALUE PARTNERS           |              |                          |                      | 1, 425, 158       |              | 2.375.000   |               |
|                | THOMA BRAVO FUND XIV LP                                                                                  | CHICAGO                        | IL        | THOMA BRAVO PARTNERS               | []           | 04/15/2021               | 3. 776.582           | 2,236,662         |              | 4,641,309   |               |
|                | TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP                                                             | IRVING                         | TX        | TILLRIDGE CAPITAL PARTNERS LLC     |              | 05/11/2017               |                      | 508.025           |              | 4, 141, 565 |               |
|                | TPG AAF PARTNERS BNI-A LP                                                                                | FORT WORTH                     | ΤΧ        | TPG CAPITAL                        | [            | 06/28/2021               | 3. 1,012,933         |                   | [            |             |               |
|                | TPG VI                                                                                                   | Fort Worth                     |           | TPG Capital                        | []           | 05/22/2008               | 3                    |                   | [            |             | 0.110         |
|                | BRC VANGUARD CO-INVEST LP                                                                                | NEW YORK                       | NY        | BLUE ROAD CAPITAL                  | [            |                          |                      | 610,421           |              |             |               |
|                | WHITEHORSE LIQUIDITY PARTNERS II LP                                                                      | TORONTO                        | CAN       | WHITEHORSE LIQUIDITY PARTNERS      |              | 09/21/2018               |                      | 92,122            |              | 3.579.942   | 1.800         |
|                | WHITEHORSE LIQUIDITY PARTNERS I LP                                                                       | TORONTO                        | CAN       | WHITEHORSE LIQUIDITY PARTNERS      |              |                          | 1                    |                   |              |             |               |
|                | WINDROSE HEALTH INVESTORS V LP                                                                           | NEW YORK                       | NY        | WINDROSE HEALTH INVESTORS          |              | 04/08/2019               | 3                    |                   |              |             |               |
|                | Venture Interests - Common Stock - Unaffiliated                                                          |                                |           |                                    |              |                          | 2,825,597            | 57,219,900        |              | 304,530,328 |               |
|                |                                                                                                          |                                | NIV.      |                                    |              | 10/17/0015               | 2,825,597            |                   |              |             |               |
|                |                                                                                                          | NEW YORK                       | NY        | BLACKSTONE GROUP                   | ••••••       | 12/17/2015               |                      |                   |              |             |               |
|                | BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP                                                              | NEW YORK                       | NY        | BLACKSTONE GROUP                   |              | 06/15/2017               |                      |                   |              |             | 0.250         |
|                | FOCUS SENIOR HOUSING FUND I LP                                                                           | CHICAGO                        |           | FOCUS HEALTHCARE PARTNERS LLC      |              | 06/08/2017               | +                    |                   | ·····        |             |               |
|                | HARRISON STREET EUROPEAN PROPERTY PARTNERS II                                                            | CHICAGO                        | ······IL  | HARRISON STREET ADVISORS LLC       | ·····        | 05/14/2019               |                      |                   |              | 2,779,304   |               |
|                | HARRISON STREET CORE PROPERTY FUND LP                                                                    | CHICAGO                        | IL        | HARRISON STREET ADVISORS LLC       |              | 01/03/2018               |                      |                   |              |             | 0.110         |
|                | HIGH STREET REAL ESTATE FUND VI LP                                                                       | BOSTON                         | MA        | HIGH STREET REALTY COMPANY LLC     |              | 11/15/2019               |                      |                   |              |             | 2.560         |
|                | HSRE BRIGHTVIEW CO-INVESTMENT LP                                                                         | CHICAGO                        | IL        | HARRISON STREET ADVISORS LLC       |              | 12/05/2019               |                      |                   |              | <b></b>     |               |
|                | ML-AI VENTURE 5 LLC                                                                                      | WHIPPANY                       | NJ        | METLIFE INVESTMENT MANAGEMENT LLC  |              | 02/27/2020               |                      | 5, 137, 470       |              | 2,540,672   |               |
|                | O'CONNOR NORTH AMERICAN PROPERTIES LP                                                                    | New York                       | NY        | 0'Connor Group                     |              | 09/30/2008               |                      | 3,374             |              |             |               |
|                | ROCKPOINT REAL ESTATE FUND II, LP                                                                        | Boston                         | MA        | Rockpoint Group                    |              | 10/31/2006               |                      |                   |              |             | 0.790         |
| 000000-00-0 I  | ROCKPOINT REAL ESTATE FUND III LP                                                                        | Boston                         | MA        | Rockpoint Group                    |              | 09/30/2008               |                      | 6,201             |              |             | 0.950         |
|                |                                                                                                          |                                | 00        | RedPeak Properties                 | 1 1          |                          | 1 1                  |                   | 1            |             | 1             |
| 000000-00-0    | SEASONS RESIDENTIAL HOLDINGS, LLC                                                                        | Denver                         | C0        |                                    |              |                          |                      |                   |              |             |               |
| 000000-00-0    | SEASONS RESIDENTIAL HOLDINGS, LLC<br>WESTBROOK REAL ESTATE FUND IX, LP<br>WESTBROOK REAL ESTATE FUND VII | Denver<br>New York<br>New York | NY<br>NY  | Westbrook Partners                 |              | 06/11/2013<br>09/30/2008 |                      |                   |              |             |               |

### **SCHEDULE BA - PART 2**

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

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|------------------|--------------------------------------------------|---------------------|----------|-------------------------------------------|--------------|--------------------------|-----------------------------------------|-------------|----------------------|------------------|-------------|---------------|
| 1                | 2                                                | Location            | -        | 5                                         | 6            | 7                        | 8                                       | 9           | 10                   | 11               | 12          | 13            |
|                  |                                                  | 3                   | 4        |                                           | NAIC         |                          |                                         |             |                      |                  |             |               |
|                  |                                                  |                     |          |                                           | Designation, |                          |                                         |             |                      |                  |             |               |
|                  |                                                  |                     |          |                                           | NAIC         |                          |                                         |             |                      |                  |             |               |
|                  |                                                  |                     |          |                                           | Designation  |                          |                                         |             |                      |                  |             |               |
|                  |                                                  |                     |          |                                           | Modifier     |                          |                                         |             |                      |                  |             |               |
|                  |                                                  |                     |          |                                           |              |                          |                                         |             |                      |                  |             |               |
|                  |                                                  |                     |          |                                           | and          |                          |                                         |             |                      |                  |             |               |
|                  |                                                  |                     |          |                                           | SVO          |                          |                                         |             |                      |                  | Commitment  |               |
|                  |                                                  |                     |          |                                           | Admini-      | Date                     | Type                                    | Actual Cost | Additional           |                  | for         |               |
| CUSIP            |                                                  |                     |          | Name of Vendor                            | strative     | Originally               | and                                     | at Time of  | Investment Made      | Amount of        | Additional  | Percentage of |
| Identification   | Name or Description                              | City                | State    | or General Partner                        | Symbol       | Acquired                 | Strategy                                | Acquisition | After Acquisition    | Encumbrances     | Investment  | Ownership     |
|                  | ESTBROOK REAL ESTATE FUND VIII                   | New York            | NY       | Westbrook Partners                        | 0,           | 12/28/2009               | onatogy                                 | roquioidon  |                      | Lindanibilarided |             |               |
|                  | VESTBROOK REAL ESTATE FUND X                     | NEW YORK            | NY       | WESTBROOK PARTNERS                        |              | 07/18/2016               |                                         |             | 83.458               |                  | 7.758.707   | 1.750         |
|                  | /enture Interests - Real Estate - Unaffiliated   | The T T OF S        |          |                                           |              |                          |                                         |             | 13.069.725           |                  | 27.742.157  | XXX           |
|                  | TDC CITY CENTER LLC                              | PHOENIX             | 17       | TRANSWESTERN DEVELOPMENT COMPANY          |              | 11/01/2016               |                                         |             |                      |                  | 21,142,101  |               |
|                  | IDC CITY CENTER LLC                              | PHOENIX<br>PHOENIX  |          | TRANSWESTERN DEVELOPMENT COMPANY          |              | 01/22/2019               | ******                                  |             |                      |                  |             |               |
|                  | /enture Interests - Real Estate - Affiliated     | FINENTA             |          | THANSNESTERN DEVELOFMENT COMPANY          |              | 01/22/2019               |                                         |             |                      |                  |             | XXX           |
|                  |                                                  |                     | DF       |                                           |              | 40/04/0040               |                                         |             | 114,248              |                  | 44,000,000  |               |
|                  | BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP     | WILMINGTON          |          | BLACKCHAMBER PARTNERS<br>BLACKSTONE GROUP |              | 12/24/2019               |                                         |             |                      |                  |             |               |
|                  |                                                  | NEW YORK            | NY<br>NV | CIT ASSET MANAGEMENT LLC                  |              | 03/22/2018               | • • • • • • • • • • • • • • • • • • • • |             |                      |                  |             |               |
|                  | CIT NORTHBRIDGE CREDIT LLC                       | NEW YORK            | NY<br>NV | CTT ASSET MANAGEMENT LLC                  |              | 07/10/2017<br>08/20/2018 | • • • • • • • • • • • • • • • • • • • • |             | 2,400,000            |                  |             |               |
|                  | CAAYHILL CO-INVEST FUND IT LP                    | BOSTON              | NY<br>MA | FOLIUM CAPITAL LP                         |              |                          | • • • • • • • • • • • • • • • • • • • • |             | 4,735,992            |                  |             |               |
|                  |                                                  | BUSTON              | МА       | FOLIUM CAPITAL LP                         |              | 12/29/2016               |                                         |             | ,,                   |                  |             |               |
|                  | /enture Interests - Other - Unaffiliated         | CEDAR RAPIDS        |          |                                           |              | 07/15/0010               |                                         |             | 7,343,480            |                  | 23,716,909  |               |
|                  | AEGON LIHTC FUND 58 LLC                          |                     | IA<br>MA | AEGON USA REALTY ADVISORS                 |              | 07/15/2019               | • • • • • • • • • • • • • • • • • • • • |             | (107,288)            |                  |             |               |
| 000000-00-0 B    | BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX  | BOSTON              | MA       | BOSTON FINANCIAL                          |              | 10/18/2018<br>03/16/2020 | • • • • • • • • • • • • • • • • • • • • |             |                      |                  |             | 8.410         |
|                  | BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP | BOSTON              | MA<br>MA | BOSTON FINANCIAL                          |              |                          | • • • • • • • • • • • • • • • • • • • • |             | (11,910)<br>(29,932) |                  |             |               |
|                  | REA CORPORATE TAX CREDIT FUND XXVI, LLC          | Indianapolis        | MA<br>IN | CREA                                      |              | 10/29/2020<br>04/11/2012 | • • • • • • • • • • • • • • • • • • • • |             |                      |                  |             |               |
|                  | REA CORPORATE TAX CREDIT FUND XXVI, ELC          | INDIANAPOLIS        | IN       | CREA                                      |              |                          |                                         |             |                      |                  |             |               |
|                  | REA CORPORATE TAX CREDIT FUND 57 LLC             | INDIANAPOLIS        | IN       | CREA                                      |              |                          |                                         |             |                      |                  |             |               |
|                  | REA CORPORATE TAX CREDIT FUND 61, LLC            | INDIANAPOLIS        | IN       | CREA                                      |              |                          |                                         |             | (120,004)            |                  |             |               |
|                  | REA CORPORATE TAX CREDIT FUND CO, ELCO           | INDIANAPOLIS        | IN       | CREA                                      |              | 01/06/2020               |                                         |             | (229,554)            |                  |             |               |
|                  | ABC TAX CREDIT EQUITY NATIONAL FUND 26 LP        | CLEVELAND           |          | RBC Capital Markets                       |              | 10/25/2017               | ·                                       |             |                      |                  |             |               |
|                  | ABC TAX CREDIT EQUITY NATIONAL FUND 28 LP        | CLEVELAND           | OIL      | RBC CAPITAL MARKETS                       |              | 10/12/2018               |                                         |             |                      |                  |             |               |
|                  | YED STONE EQUITY - 2011 NATIONAL FUND L.P.       | Cleveland           |          | RED STONE EQUITY PARTNERS                 |              |                          |                                         |             | (1)                  |                  |             |               |
|                  | YED STONE EQUITY - 2017 NATIONAL FUND L.P.       | CLEVELAND           |          | RED STONE EQUITY PARTNERS                 |              | 10/02/2017               | 1                                       |             | (10,690)             |                  |             |               |
|                  | NED STONE EQUITY - 2018 NATIONAL FUND L.P.       | CLEVELAND           | OH       | RED STONE EQUITY PARTNERS                 |              | 07/27/2018               |                                         |             | (80, 145)            |                  |             |               |
|                  | RED STONE EQUITY - 2019 NATIONAL FUND L.P.       | CLEVELAND           | .OH.     | RED STONE EQUITY PARTNERS                 |              |                          |                                         |             | (150, 169)           |                  |             |               |
|                  | ED STONE EQUITY FUND 75 LP                       | CLEVELAND           | .OH.     | RED STONE EQUITY PARTNERS                 |              | 12/18/2019               |                                         |             |                      |                  |             |               |
|                  | RAYMOND JAMES TAX CREDIT FUND 43 LLC             | ST PETERSBURG       | FL       | RAYMOND JAMES TAX CREDIT FUNDS, INC.      |              | 05/17/2018               | . I                                     |             | (17,629)             |                  |             |               |
|                  | RAYMOND JAMES TAX CREDIT FUND 44, LLC            | ST PETERSBURG       | FL       | RAYMOND JAMES TAX CREDIT FUNDS, INC.      |              |                          | . I                                     |             |                      |                  |             |               |
|                  | RAYMOND JAMES TAX CREDIT FUND 37, LLC            | St Petersburg       | FL       | RAYMOND JAMES TAX CREDIT FUNDS, INC.      |              | 06/09/2011               | .                                       |             | (38)                 |                  |             | 8.430         |
| 000000-00-0 R    | RAYMOND JAMES TAX CREDIT FUND 38, LLC            | St Petersburg       | FL       | RAYMOND JAMES TAX CREDIT FUNDS, INC.      |              | 02/29/2012               |                                         |             |                      |                  |             |               |
| 3799999, Non-G   | Juaranteed Federal Low Income Housing Tax Cre    | edit - Unaffiliated |          |                                           |              |                          | İ                                       |             | (707.777)            |                  |             | XXX           |
| 4899999. Total - |                                                  |                     |          |                                           |              |                          |                                         | 2.825.597   | 76.975.882           |                  | 360,492,088 | XXX           |
| 4999999. Total - |                                                  |                     |          |                                           |              |                          |                                         | 2,020,001   | 114,248              |                  | 000,402,000 | XXX           |
|                  |                                                  |                     |          |                                           |              |                          |                                         |             | ,                    |                  |             |               |
| 5099999 - Totals | 5                                                |                     |          |                                           |              |                          |                                         | 2,825,597   | 77,090,130           |                  | 360,492,088 | XXX           |

# **SCHEDULE BA - PART 3**

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

|                |                                             |                          | 0               | nowing Other Long-Term Inve         |            |              |              |                   |                |               |                                         |                                         |              |              | r        |           |           |             |
|----------------|---------------------------------------------|--------------------------|-----------------|-------------------------------------|------------|--------------|--------------|-------------------|----------------|---------------|-----------------------------------------|-----------------------------------------|--------------|--------------|----------|-----------|-----------|-------------|
| 1              | 2                                           | Location                 |                 | 5                                   | 6          | 7            | 8            | Ch                | ange in Book/A | diusted Carry | ina Value                               |                                         | 15           | 16           | 17       | 18        | 19        | 20          |
|                | -                                           | 3                        | 4               | 1 1                                 |            |              | -            |                   |                | 12            | 13                                      | 14                                      | 1 - 1        | -            |          | -         | -         | 1 - '       |
|                |                                             | 3                        | +               |                                     |            |              | <b>D</b> 1 1 | 3                 | •              | 12            | 13                                      | 14                                      | <b>D</b>     | 1            |          |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              | Book/        |                   | Current        |               |                                         |                                         | Book/        |              |          |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              | Adjusted     |                   | Year's         |               | Total                                   | Total                                   | Adjusted     |              |          |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              | Carrying     | Cur               | rent Other     |               | Change in                               | Foreign                                 | Carrying     |              |          |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              | Value        | Ye                | ar's Than      | Capital-      | Book/                                   | Exchange                                | Value        |              | Foreign  |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              | Less         | -                 |                |               |                                         |                                         | Less         |              | Exchange |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              |              | Unrealized (De    |                |               | Adjusted                                | Change in                               |              |              | 0        |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              | Encum-       | Valuation ciation | on) or Impair- | Deferred      | Carrying                                | Book/                                   | Encum-       |              | Gain     | Realized  | Total     | 1           |
|                |                                             |                          |                 |                                     | Date       |              | brances,     | Increase (Arr     | norti- ment    | Interest      | Value                                   | Adjusted                                | brances      |              | (Loss)   | Gain      | Gain      | Invest-     |
|                |                                             |                          |                 | Name of Durch see as                |            | Disease      |              | · ·               |                |               |                                         |                                         |              | O a maid     | . ,      |           |           |             |
| CUSIP          |                                             |                          |                 | Name of Purchaser or                | Originally | Disposal     | Prior        | (De- zati         | ion)/ Recog-   | and           | (9+10-                                  | Carrying                                | on           | Consid-      | on       | (Loss) on | (Loss) on | ment        |
| Identification | Name or Description                         | City                     | State           | Nature of Disposal                  | Acquired   | Date         | Year         | crease) Accr      | retion nized   | Other         | 11+12)                                  | Value                                   | Disposal     | eration      | Disposal | Disposal  | Disposal  | Income      |
| 000000-00-0    |                                             | NEW YORK                 | NV              | COWEN SUSTAINABLE ADVISORS LLC      |            | 04/01/2021   | 47.092       |                   |                |               |                                         |                                         |              |              | -1       |           |           |             |
|                |                                             |                          |                 |                                     |            | 04/01/2021   | , .          |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 1799999. Joir  | t Venture Interests - Fixed Income -        | NAIC Designation Not Ass | signed by the S | SVO - Unaffiliated                  |            |              | 47,092       |                   |                |               |                                         |                                         | 47,092       | 47,092       |          |           |           |             |
| 000000-00-0    | ACTIS ENERGY 4 LP                           | LONDON                   | GBR             | ACTIS CAPITAL                       | 02/02/2017 | 05/12/2021   | 253,000      |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 000000-00-0    |                                             | New York                 | NY              | Highstar Capital                    |            | 06/30/2021   |              | (707)             |                |               | (707)                                   |                                         | ,            |              |          |           |           | [           |
|                |                                             | SAN FRANCISCO            |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 000000-00-0    |                                             |                          | CA              | AMERICAN PACIFIC GROUP              | 04/17/2020 | 04/30/2021   |              |                   |                |               | •••••                                   | • • • • • • • • • • • • • • • • • • • • |              |              |          |           |           | •••••       |
| 000000-00-0    |                                             | SAN FRANCISCO            | CA              | ARCLINE INVESTMENT MANAGEMENT       | 11/04/2019 | 06/30/2021   | 1,343,618    |                   |                |               |                                         |                                         | 1,343,618    | 1,343,618    |          |           |           |             |
| 000000-00-0    | ARSENAL 10 CO-INVEST 2 LP                   | NEW YORK                 | NY              | ARSENAL CAPITAL PARTNERS            | 09/19/2019 | 04/23/2021   |              |                   |                |               |                                         |                                         |              |              |          |           |           | 1           |
| 000000-00-0    | ASTORG IV                                   | Paris                    | FRA             | Astorg Partners                     | 03/20/2008 | 06/30/2021   |              | (420)             |                |               | (420)                                   |                                         |              | 1            |          |           |           | 1           |
| 000000-00-0    |                                             | LOS ANGELES              | CA              | AURORA CAPITAL GROUP                | 06/10/2016 | 05/17/2021   |              |                   |                | - [           |                                         |                                         |              |              | [        |           |           | [           |
|                |                                             |                          |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 000000-00-0    |                                             | NEW YORK                 | NY              | BASALT INFRASTRUCTURE PARTNERS      | 12/18/2017 | 06/28/2021   | 3, 161,804   |                   |                |               |                                         |                                         | 3, 161,804   | 3, 161,804   |          |           |           |             |
| 000000-00-0    |                                             | St Peter Port            | GGY             | BASALT INFRASTRUCTURE PARTNERS      | 03/14/2013 | 06/30/2021   | 7,965,937    |                   |                |               |                                         |                                         | 7,965,937    | 7,965,937    |          |           |           | L           |
| 000000-00-0    | BOPA1 LP BLACKROCK OPPORTUNISTIC            | NEW YORK                 | NY              | BLACKROCK                           | 07/21/2016 | 06/17/2021   | 2,361,700    | L                 |                |               |                                         |                                         | 2,361,700    | 2,361,700    |          | L l       |           | L           |
| 000000-00-0    |                                             | NEW YORK                 | NY              | BROOKFIELD ASSET MANAGEMENT         |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           | 1           |
|                | BLACKSTONE TACTICAL OPPORTUNITIES FUND III  |                          |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           | [           |
| 000000 00 0    | ID                                          | NEW YORK                 | NY              |                                     | 00/00/0040 | 06 /16 /0001 | 1 100 100    |                   |                |               | 1                                       |                                         | 1 100 100    | 1 100 100    |          |           |           | 1           |
| 000000-00-0    | Lr                                          | NEW YORK                 | NY              | BLACKSTONE GROUP                    | 02/08/2019 | 06/16/2021   | 1, 100, 192  |                   |                |               |                                         |                                         | 1, 100, 192  | 1, 100, 192  |          |           |           | +           |
|                | CCMP CAPITAL INVESTOR II LP/ASF MILLER      |                          |                 |                                     |            | 1            | 1            |                   |                |               | 1                                       | 1                                       |              | 1            |          |           |           | 1           |
| 000000-00-0    | DIRECT B LP                                 | Edinburgh                | GBR             | ARDIAN                              | 01/09/2014 |              |              | (2,228)           |                |               | (2.228)                                 | L                                       |              | L            |          |           |           | 1           |
| 000000-00-0    | CCMP CAPITAL INVESTORS III LP               | New York                 | NY              | CCMP Capital Advisors               |            |              | 481,917      | ·····             |                |               | ,,                                      |                                         | 481.917      |              |          |           |           | 1           |
| 000000-00-0    | CMP GERMAN OPPORTUNITY FUND III             | LUXEMBOURG               | LUX             | CMP CAPITAL MANAGEMENT-PARTNERS     |            | 06/02/2021   |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |
|                |                                             |                          |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 000000-00-0    | CMP GERMAN OPPORTUNITY FUND II              | Luxembourg               | LUX             | CMP CAPITAL MANAGEMENT-PARTNERS     | 05/17/2011 | 04/14/2021   |              |                   |                |               |                                         | ·····                                   |              | 104,602      | (2,066)  | -         | (2,066)   | ·····       |
| 000000-00-0    |                                             | NEW YORK                 | NY              | COWEN SUSTAINABLE ADVISORS LLC      | 02/11/2020 | 05/03/2021   |              |                   |                |               |                                         |                                         |              | 12,849       |          |           |           | L           |
| 000000-00-0    | CRAYHILL PRINCIPAL STRATEGIES FUND II LP    | NEW YORK                 | NY              | CRAYHILL CAPITAL MANAGMENT LP       | 03/16/2020 |              | 1,116,916    |                   |                |               | L                                       | L                                       | 1, 116, 916  | 1,116,916    |          |           |           | L           |
| 000000-00-0    |                                             | BOCA RATON               |                 | DIGITAL BRIDGE                      | 11/06/2015 |              |              |                   |                |               |                                         |                                         | 121,452      |              |          |           |           |             |
| 000000-00-0    | SECONDARY OPPORTUNITIES FUND II LP          | London                   | GBR             | DEUTSCHE BANK PRIVATE EQUITY        |            | 06/25/2021   | 320,895      |                   |                |               |                                         |                                         |              |              |          |           |           |             |
|                |                                             |                          |                 |                                     |            |              |              |                   |                |               | • • • • • • • • • • • • • • • • • • • • |                                         |              |              |          |           |           |             |
| 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   |          |           |           |             |
| 29269@-10-3    | EIG ENERGY FUND XV                          | HOUSTON                  | TX              | EIG Global Energy Partners          | 03/07/2011 | 04/23/2021   |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 000000-00-0    | EIG ENERGY FUND XVI                         | HOUSTON                  | TX              | EIG Global Energy Partners          |            | 04/28/2021   | 438,639      |                   |                |               |                                         |                                         |              |              |          |           |           | 1           |
| 000000-00-0    | EPIC FUND II, SLP                           | LUXEMBOURG               | LUX.            | CASTIK CAPITAL                      |            |              |              |                   |                |               |                                         |                                         |              |              | (2)      |           | (2)       | 1           |
| 000000-00-0    | EQUISTONE PARTNERS EUROPEAN FUND V          | LONDON                   | GBR.            | Equistone Partners Europe           | 06/26/2015 | 06/04/2021   |              |                   |                |               |                                         |                                         |              | 5,603,120    |          |           |           |             |
|                |                                             |                          |                 |                                     |            |              |              |                   |                |               |                                         | • • • • • • • • • • • • • • • • • • • • |              |              |          |           |           |             |
| 000000-00-0    | EVERSTONE CAPITAL PARTNERS III              | MUMBA I                  | IND             | EVERSTONE CAPITAL                   | 08/14/2015 | 05/20/2021   |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 000000-00-0    | FLORIDA FOOD HOLDINGS LP                    | DALLAS                   | TX              | KAINOS CAPITAL                      | 10/07/2016 | 05/18/2021   |              | (82,760)          |                |               | (82,760)                                |                                         |              |              |          |           |           |             |
| 000000-00-0    | GALLATIN POINT CAPITAL PARTNERS LP          | GREENWICH                | CT              | GALLATIN POINT CAPITAL LLC          | 03/02/2018 | 05/12/2021   |              | L                 |                |               |                                         |                                         | 774,786      |              |          |           |           | 1           |
| 000000-00-0    |                                             | NEW YORK                 | NY              | Gamut Capital                       |            | 04/12/2021   |              |                   |                |               |                                         |                                         |              |              |          |           |           | 1           |
| 000000-00-0    |                                             | BOSTON                   | MA              | ADVENT INTERNATIONAL                | 10/21/2019 | 06/30/2021   | 432.000      |                   |                |               |                                         |                                         |              |              |          |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           | 1           |
| 000000-00-0    |                                             | Boston                   | MA              | ADVENT INTERNATIONAL                | 10/31/2012 | 06/25/2021   | 168,373      |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 000000-00-0    |                                             | BOSTON                   | MA              | ADVENT INTERNATIONAL                | 09/26/2016 | 05/26/2021   |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 000000-00-0    | GTCR FUND XII LP                            | CHICAGO                  | IL              | GTCR                                | 05/04/2018 | 05/14/2021   |              | L                 |                |               | l                                       | L                                       | 479,871      |              |          |           |           | L           |
| 000000-00-0    |                                             | New York                 | NY              | Highstar Capital                    |            | 06/09/2021   | 1,982,764    |                   |                |               |                                         |                                         | 1,982,764    | 1,982,764    |          |           |           | 1           |
| 000000-00-0    |                                             | NEW YORK                 | NY              | HKW Management                      |            | 04/15/2021   | 16,094,445   |                   |                |               |                                         |                                         |              | 16,094,445   |          |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 000000-00-0    |                                             | NEW YORK                 | NY              | HKW Management                      | 04/28/2014 | 04/07/2021   | 6,571,128    |                   |                |               |                                         |                                         | 6,571,128    | 6,571,128    |          |           |           | l           |
| 000000-00-0    |                                             | Detroit                  | MI              | HURON CAPITAL PARTNERS              | 07/01/2013 | 06/02/2021   | 4,295,793    |                   |                |               |                                         |                                         | 4,295,793    | 4,295,793    |          | -         |           | f           |
| 000000-00-0    | HARBOURVEST STRUCTURED SOLUTIONS II L.P     | Boston                   | MA              | HarbourVest Partners                | 12/31/2012 | 06/02/2021   |              |                   |                |               |                                         |                                         |              |              |          | L         |           | 1           |
|                | IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND |                          |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 000000-00-0    |                                             | SEOUL                    | KOR             | IMM PRIVATE EQUITY, INC.            |            | 04/13/2021   |              |                   | 1              |               | 1                                       | 1                                       |              |              |          |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |
| 000000-00-0    | KAINOS CAPITAL PARTNERS II LP               | DALLAS                   | TX              | KAINOS CAPITAL                      | 12/19/2016 | 05/19/2021   | 14,113,899   |                   |                |               |                                         |                                         | 14, 113, 899 | 14, 113, 899 |          | -         |           | ·····       |
| 000000-00-0    | KOHLBERG INVESTORS V, LP                    | Mount Kisco              | NY              | Kohlberg & Co                       | 09/30/2008 | 06/29/2021   | 150,414      | 2,026,406         |                |               | 2,026,406                               |                                         | 2, 176, 820  | 2, 176, 820  |          |           |           | (2,026,366) |
| 000000-00-0    | LEXINGTON CAPITAL PARTNERS VII              | New York                 | NY              | Lexington Partners                  | 01/31/2011 | 06/29/2021   | 336,938      |                   |                |               | L                                       |                                         |              |              |          |           |           | l           |
| 000000-00-0    |                                             | New York                 | NY              | Lexington Partners                  | 12/31/2008 | 05/28/2021   | 115,477      |                   |                |               |                                         |                                         | 115,477      | 115,477      |          |           |           | 1           |
| 000000-00-0    |                                             | NEW YORK                 | NV              | LS POWER                            |            | 06/18/2021   | 2,554        |                   |                |               |                                         |                                         |              |              |          |           |           | 1           |
|                |                                             |                          |                 |                                     | 11/27/2018 |              |              | (000)             |                |               |                                         |                                         | 2, 004       | 2,004        |          |           |           | t           |
| 000000-00-0    | LEEDS WELD EQUITY PARTNERS IV               | New York                 | NY              | LEEDS EQUITY PARTNERS               | 07/21/2004 | 06/30/2021   | 633          |                   |                |               |                                         |                                         |              |              |          |           |           | ·           |
| 000000-00-0    | LEEDS EQUITY PARTNERS IV-A LP               | NEW YORK                 | NY              | LEEDS EQUITY PARTNERS               | 06/06/2018 | 06/30/2021   | 1,132        | (1,132)           |                |               | (1,132)                                 |                                         |              |              |          |           |           | L           |
| 000000-00-0    | MATLIN PATTERSON GLOBAL OPP FUND III LP     | New York                 | NY              | MATLINPATTERSON GLOBAL ADVISORS LLC |            | 06/01/2021   | 272,551      |                   |                |               | 1                                       |                                         |              |              |          |           |           | 1           |
| 000000-00-0    |                                             | SEOUL                    | KOR             | MBK PARTNERS                        |            | 04/20/2021   | 20,443       |                   |                |               |                                         |                                         |              | 40,125       | 19.682   |           |           | [           |
|                |                                             |                          |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           | 1           |
| 000000-00-0    |                                             | CENTRAL                  | HKG             | MBK Partners                        | 04/17/2013 | 05/13/2021   | 6,729,561    |                   |                |               |                                         |                                         | 6,729,561    | 6,729,561    |          | -         |           | l           |
| 000000-00-0    |                                             | NEW YORK                 | NY              | MIDDLEGROUND CAPITAL                | 08/09/2019 | 06/17/2021   | 1, 136, 053  |                   |                |               |                                         |                                         | 1, 136, 053  | 1, 136, 053  |          |           |           |             |
| 000000-00-0    | MACQUARIE INFRASTRUCTURE PARTNERS IV LP     | NEW YORK                 | NY              | MACQUARIE INFRASTRUCTURE PARTNERS   |            | 05/12/2021   | 1,053,712    |                   |                |               |                                         |                                         | 1.053.712    | 1,053,712    |          |           |           | 1           |
|                |                                             |                          |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |
|                |                                             |                          |                 |                                     |            |              |              |                   |                |               |                                         |                                         |              |              |          |           |           |             |

# **SCHEDULE BA - PART 3**

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

|                | •                                                                                     |                         | 0        |                                    |                          |                          | ,            |             |             | 0            |          |           |           |              | 10          | 1-       | 10          | 10        |             |
|----------------|---------------------------------------------------------------------------------------|-------------------------|----------|------------------------------------|--------------------------|--------------------------|--------------|-------------|-------------|--------------|----------|-----------|-----------|--------------|-------------|----------|-------------|-----------|-------------|
| 1              | 2                                                                                     | Location                |          | 5                                  | 6                        | 7                        | 8            |             |             | in Book/Adjı |          |           |           | 15           | 16          | 17       | 18          | 19        | 20          |
|                |                                                                                       | 3                       | 4        |                                    |                          |                          | _            | 9           | 10          | 11           | 12       | 13        | 14        |              |             |          |             |           | 1           |
|                |                                                                                       |                         |          |                                    |                          |                          | Book/        |             |             | Current      |          |           |           | Book/        |             |          |             |           |             |
|                |                                                                                       |                         |          |                                    |                          |                          | Adjusted     |             |             | Year's       |          | Total     | Total     | Adjusted     |             |          |             |           |             |
|                |                                                                                       |                         |          |                                    |                          |                          | Carrying     |             | Current     | Other        |          | Change in | Foreign   | Carrying     |             |          |             |           |             |
|                |                                                                                       |                         |          |                                    |                          |                          | Value        |             | Year's      | Than         | Conitol  |           | Exchange  | Value        |             | Foreign  |             |           |             |
|                |                                                                                       |                         |          |                                    |                          |                          |              |             |             |              | Capital- | Book/     | 0         |              |             |          |             |           |             |
|                |                                                                                       |                         |          |                                    |                          |                          | Less         | Unrealized  | (Depre-     | Temporary    | ized     | Adjusted  | Change in | Less         |             | Exchange |             |           |             |
|                |                                                                                       |                         |          |                                    |                          |                          | Encum-       | Valuation   | ciation) or | Impair-      | Deferred | Carrying  | Book/     | Encum-       |             | Gain     | Realized    | Total     |             |
|                |                                                                                       |                         |          |                                    | Date                     |                          | brances,     | Increase    | (Amorti-    | ment         | Interest | Value     | Adjusted  | brances      |             | (Loss)   | Gain        | Gain      | Invest-     |
| CUSIP          |                                                                                       |                         |          | Name of Purchaser or               | Originally               | Disposal                 | Prior        | (De-        | zation)/    | Recog-       | and      | (9+10-    | Carrying  | on           | Consid-     | on       | (Loss) on   | (Loss) on | ment        |
| Identification | Name or Description                                                                   | City                    | State    | Nature of Disposal                 | Acquired                 | Date                     | Year         | crease)     | Accretion   | nized        | Other    | 11+12)    | Value     | Disposal     | eration     | Disposal | Disposal    | Disposal  | Income      |
| 000000-00-0    | MAIN POST GROWTH CAPITAL LP                                                           | SAN FRANCISCO           | CA       | Main Post Partners                 | 03/15/2016               |                          | 2.860.858    | crease)     | Accretion   | TilZeu       | Other    | 11112)    | value     | 2.860.858    | 2.860.858   | Disposal | Disposal    | Disposal  | meenie      |
| 000000-00-0    | MAIN POST GROWTH CAPITAL II LP                                                        | SAN FRANCISCO           | CA       | MAIN POST PARTNERS                 |                          |                          |              | •••••       |             |              |          |           |           |              | 2,000,030   |          |             |           |             |
| 000000-00-0    | NORTH HAVEN PRIVATE EQUITY ASIA IV, LP                                                | New York                | NY       | Morgan Stanley Private Equity Asia | 03/18/2013               | 06/14/2021               |              |             |             |              |          |           |           | 6,865,813    | 6,865,813   |          |             |           |             |
| 000000-00-0    | NG CAPITAL PARTNERS II LP                                                             | Lima                    | PER      | NEXUS GROUP                        | 07/22/2013               | 06/03/2021               |              |             |             |              |          |           |           |              |             |          |             |           |             |
| 000000-00-0    | NGP Natural Resources XI LP                                                           | IRVING                  | TX       | NATURAL GAS PARTNERS               | 11/05/2014               |                          | 599.876      |             |             |              |          |           |           |              | 599.876     |          |             |           |             |
| 000000-00-0    | NSA INTERNATIONAL LLC PREFERRED                                                       | CHICAGO                 |          | PGIM PRIVATE CAPITAL               | 11/20/2018               |                          |              |             |             |              |          |           |           |              | 195,780     |          |             |           |             |
| 667050-10-7    | NORTHSTAR MEZZANINE PARTNER V                                                         | Minneapolis             |          | NORTHSTAR CAPITAL. LLC             |                          | 05/26/2021               |              |             |             |              |          |           |           |              |             |          |             |           |             |
| 000000-00-0    | ODYSSEY INVESTMENT PARTNERS FUND VI LP                                                | NEW YORK                | NY       | ODYSSEY PARTNERS                   | 04/20/2020               | 04/23/2021               |              | [           |             | [            | [        | [         | [         |              |             | [        |             |           | [           |
| 000000-00-0    | OHCP IV EPIC COI LP                                                                   | STAMFORD                | CT       | OAK HILL PARTNERS                  |                          |                          | 129,380      | (129,380)   |             |              |          | (129,380) |           |              |             |          |             |           | 102,727     |
| 000000-00-0    | MIP IV OLIVIA PARTNERS LP                                                             | NEW YORK                | NY       | MACQUARIE INFRASTRUCTURE PARTNERS  | 10/29/2019               |                          |              |             |             |              |          | [         |           |              |             |          |             |           |             |
| 000000-00-0    | ONCAP III                                                                             | Toronto                 | CAN      | ONCAP                              | 07/08/2011               | 06/02/2021               |              | [           |             | [            |          | [         | [         |              |             | (36,769) |             | (36,769)  | ſ           |
| 000000-00-0    | ORCHID ASIA VII LP                                                                    | CENTRAL                 | HKG.     | ORCHID ASIA GROUP MANAGEMENT       |                          |                          |              | [           |             | [            | [        | [         | [         |              |             | (00,700) |             |           | [           |
|                | PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV.                                            |                         |          |                                    |                          |                          |              |             |             |              |          | Γ         |           |              |             |          |             |           | [           |
| 000000-00-0    | LP                                                                                    | Sao Paulo               | BRA      | Patria Investimentos               | 08/29/2011               | 06/23/2021               |              |             |             | L            |          |           |           | 224          | 224         |          |             |           | 1           |
| 000000-00-0    | PLATINUM EQUITY CAPITAL PARTNERS IV LP                                                | BEVERLY HILLS           | CA       | PLATINUM EQUITY PARTNERS           |                          | 04/21/2021               | 1,245,408    | [           |             | [            |          | [         | [         | 1,245,408    | 1,245,408   |          |             |           | [           |
| 000000-00-0    | PLATINUM EQUITY CAPITAL PARTNERS V LP                                                 | BEVERLY HILLS           | CA       | PLATINUM EQUITY PARTNERS           | 12/27/2019               |                          |              |             |             |              |          |           |           |              |             |          |             |           |             |
| 000000-00-0    | PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP                                              | St Peter Port           | GGY.     | Partners Group                     |                          |                          |              | (70)        |             |              |          |           | (886)     |              |             |          |             |           |             |
| 744640-10-2    | PRUDENTIAL CAPITAL PARTNERS IV, LP                                                    | Chicago                 | IL       | PGIM PRIVATE CAPITAL               | 12/20/2012               |                          | 1,854,779    |             |             |              |          |           |           | 1,854,779    | 1,854,779   |          |             |           |             |
| 000000-00-0    | PRUDENTIAL CAPITAL PARTNERS V, LP                                                     | CHICAGO                 | IL       | PGIM PRIVATE CAPITAL               | 04/21/2017               | 06/04/2021               | 1,056,040    |             |             |              |          |           |           | 1,056,040    | 1.056.040   |          |             |           |             |
|                | QUANTUM ENERGY PARTNERS VII CO-INVESTMENT                                             |                         |          |                                    |                          |                          |              |             |             |              |          |           |           |              |             |          |             |           |             |
| 000000-00-0    | FUND LP                                                                               | HOUSTON                 | ТХ       | QUANTUM ENERGY PARTNERS            |                          | 06/02/2021               |              |             |             |              |          |           |           |              | 181,296     |          |             |           |             |
| 000000-00-0    | QUANTUM ENERGY PARTNERS VII LP                                                        | HOUSTON                 | ΤX       | QUANTUM ENERGY PARTNERS            |                          |                          | 1, 164, 602  |             |             |              |          |           |           | 1, 164, 602  | 1,164,602   |          |             |           |             |
|                | BAIN CAPITAL DISTRESSED AND SPECIAL                                                   |                         |          |                                    |                          |                          |              |             |             |              |          |           |           |              |             |          |             |           |             |
| 000000-00-0    | SITUATIONS 2013                                                                       | Boston                  | MA       | Bain Capital Credit, LP            |                          |                          | .59.219      |             |             |              |          |           |           |              |             |          |             |           |             |
| 000000-00-0    | SHOREVIEW CAPITAL PARTNERS IV LP                                                      | MINNEAPOLIS             | MN       | SHOREVIEW CAPITAL                  | 04/08/2020               |                          | 4,919        |             |             |              |          |           |           |              | 4,919       |          |             |           |             |
| 000000-00-0    | SK CAPITAL PARTNERS V-A LP                                                            | NEW YORK                | NY       | SK CAPITAL PARTNERS                | 10/09/2018               |                          | 335,238      |             |             |              |          |           |           |              | 335,238     |          |             |           |             |
| 000000-00-0    | STEELRIVER LDC INVESTMENTS LP                                                         | SAN FRANCISCO           | CA       | STEELRIVER INFRASTRUCTURE PARTNERS | 12/11/2013               |                          | 8.559        | (8,559)     |             |              |          | (8,559)   |           |              |             |          |             |           |             |
| 000000-00-0    | SYCAMORE PARTNERS, LP                                                                 | New York                | NY       | SYCAMORE PARTNERS                  | 07/10/2012               |                          | 2.806.921    |             |             |              |          | ,         |           | 2.806.921    | 2.806.921   |          |             |           |             |
| 000000-00-0    | SYCAMORE PARTNERS III, LP                                                             | NEW YORK                | NY       | SYCAMORE PARTNERS                  | 04/10/2018               |                          |              |             |             |              |          |           |           |              |             |          |             |           |             |
| 000000-00-0    | TEAYS RIVER INVESTMENTS LLC                                                           | ZIONSVILLE              | IN       | TEAYS RIVER MANAGEMENT             | 07/01/2015               | 06/11/2021               | 239.811      |             |             |              |          |           |           | 239.811      | 239.811     |          |             |           |             |
| 000000-00-0    | THOMA BRAVO FUND XIV LP                                                               | CHICAGO                 | IL       | THOMA BRAVO PARTNERS               |                          |                          |              |             |             |              |          |           |           | 4,555        |             |          |             |           |             |
| 000000-00-0    | TPG V                                                                                 | Fort Worth              | ΤX       | TPG Capital                        |                          |                          |              |             |             |              |          |           |           |              |             |          |             |           |             |
| 000000-00-0    | TPG VI                                                                                | Fort Worth              | ТХ.      | TPG Capital                        | 05/22/2008               |                          | 1,252,154    |             |             |              |          |           |           | 1,252,154    | 1,252,154   |          |             |           |             |
|                | TEMPLETON STRATEGIC EMERGING MARKETS FUND IV                                          |                         |          |                                    |                          |                          |              |             |             |              |          |           |           |              |             |          |             |           |             |
| 000000-00-0    |                                                                                       | Singapore               | SGP      | TEMPLETON ASSET MANAGEMENT         |                          |                          | 1,847,467    |             |             |              |          |           |           | 1,847,467    | 1,847,467   |          |             |           |             |
| 000000-00-0    | WHITEHORSE LIQUIDITY PARTNERS II LP                                                   | TORONTO                 | CAN      | WHITEHORSE LIQUIDITY PARTNERS      |                          |                          | 599.349      |             |             |              |          | [         | [         |              |             |          |             |           | [           |
| 000000-00-0    | WHITEHORSE LIQUIDITY PARTNERS   LP                                                    | TORONTO                 | CAN      | WHITEHORSE LIQUIDITY PARTNERS      |                          | 06/28/2021               | 128, 168     |             |             | L            |          |           |           | 128,168      |             |          |             |           | L           |
| 000000-00-0    | WARBURG PINCUS PRIVATE EQUITY IX, LP                                                  | New York                | NY       | Warburg Pincus                     | 07/26/2005               | .04/29/2021              |              |             |             |              |          |           |           | 325,812      | 325,812     |          |             |           |             |
|                | nt Venture Interests - Common Stock                                                   |                         |          |                                    |                          |                          | 120.342.290  | 1.800.517   |             |              |          | 1,800,517 | (478)     |              | 122.551.233 |          |             | 404,349   | (1.841.240) |
| 00000-00-0     | PIAA, LP                                                                              | NORTH ANDOVER           | MA       | HOUSE HANOVER, LLC                 | 10/29/2014               |                          | 2,073,859    | 1,000,017   |             | 1            |          | 1,000,017 | (4/0)     | 2,073,859    | 2,092,795   | 18,937   |             | 404,349   | (1,041,240) |
| 000000-00-0    | ALLSTATE FINANCIAL ADVISORS LLC                                                       | DOVER                   | DE       | DIRECT                             | 01/01/2007               | 05/01/2021               | 2,073,839    |             |             |              |          |           |           |              |             |          |             |           | 1           |
| 000000-00-0    | ROAD BAY INVESTMENTS, LLC                                                             | DOVER                   | DEDE     | DIRECT                             |                          | 05/01/2021               | 7, 129,788   |             |             |              |          |           |           | 7, 129,788   |             |          | (7,072,314) |           | 1           |
| 000000-00-0    | ALLSTATE FINANCE COMPANY                                                              | DOVER                   | DE       | DIRECT                             |                          |                          | 81,880,864   |             |             |              |          |           |           |              |             |          |             |           |             |
|                | nt Venture Interests - Common Stock                                                   |                         | UL       | DITEOT.                            |                          |                          | 91.254.510   |             |             |              |          |           |           | 91.254.510   | 88.302.743  | 18,937   | (2.970.704) |           |             |
| 20999999. JOI  | BLACKSTONE PROPERTY PARTNERS EUROPE LP                                                | NEW YORK                | NI/      | BLACKSTONE GROUP                   | 00/04/0010               | 00 (00 (0001             |              | <u> </u>    |             |              |          |           |           |              | 88,302,743  | 18,937   | (2,9/0,/04) |           | ł           |
| 00000-00-0     | BLACKSTONE PROPERTY PARTNERS EUROPE LP<br>BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP |                         | NY       | BLAUNSIONE GHOUP                   | 09/24/2018               | 06/29/2021               |              |             |             |              |          |           |           |              |             |          |             |           |             |
| 000000 00 0    | DLAUNGIUNE MEAL EGIATE PARTINERS EURUPE V LP                                          | NEW YORK                | NY       |                                    | 00/15/0017               | 00 (00 (000+             | 1 774 050    |             |             |              |          |           |           | 1 774 050    | 1 774 050   |          |             |           | 1           |
| 000000-00-0    | DERMODY PROPERTIES INDUSTRIAL FUND LP                                                 | NEW YORK                | NY<br>NV | BLACKSTONE GROUP                   | 06/15/2017               | 06/28/2021               | 1,774,353    |             |             |              |          |           |           | 1,774,353    | 1,774,353   |          |             |           | 1           |
| 000000-00-0    | DERMODY PROPERTIES INDUSTRIAL FUND LP<br>DERMODY PROPERTIES INDUSTRIAL FUND II LP     | RENO                    | NV<br>NV | DERMODY PROPERTIES                 | 07/13/2016<br>12/27/2018 | 06/30/2021<br>05/20/2021 | 1.009.207    |             |             |              |          |           |           | 1.009.207    | 1.009.207   |          |             |           |             |
| 000000-00-0    | HARRISON STREET CORE PROPERTY FUND LP                                                 | HENU<br>CHICAGO         |          | HARRISON STREET ADVISORS LLC       | 12/2//2018               | 05/20/2021<br>04/23/2021 |              |             |             |              |          |           |           | 1,009,207    | 1,009,207   |          |             |           | 31,512      |
| 000000-00-0    |                                                                                       | BOSTON                  | I∟<br>M∆ | HIGH STREET REALTY COMPANY LLC     |                          |                          | 2,749,293    | 321         |             |              |          |           |           |              |             |          |             |           |             |
| 000000-00-0    | HIGH STREET REAL ESTATE FUND VI LP<br>LONE STAR REAL ESTATE FUND III LP               | DALLAS                  | МАТХ     | LONE STAR FUNDS                    | 11/15/2019<br>05/20/2014 | 05/07/2021               |              |             |             |              |          |           |           |              |             |          |             |           | 1           |
| 000000-00-0    | ML-AI VENTURE 2, LLC                                                                  | UALLAS<br>WHIPPANY      | IX<br>NJ | METLIFE INVESTMENT MANAGEMENT LLC  | 05/20/2014               |                          |              |             |             |              |          |           |           |              |             |          | 1,485,263   | 1,485,263 |             |
| 000000-00-0    | ML-AI VENTURE 2, LLC                                                                  | WHIPPANY<br>WHIPPANY    | NJ       | METLIFE INVESTMENT MANAGEMENT LLC  | 06/25/2018               | 05/01/2021               |              | 9, 196, 593 |             |              |          |           |           |              |             |          | 9,347,061   | 9,347,061 | 179,249     |
| 000000-00-0    | MONACO PARKWAY LAND PARTNERS LLC                                                      | Los Angeles             |          | TruAmerica Multifamily             | 06/23/2018               | 06/30/2021               |              |             |             |              |          |           |           | 15, 338, 725 |             |          |             |           |             |
| 000000-00-0    | O'CONNOR NORTH AMERICAN PROPERTIES LP                                                 | Los Angeles<br>New York | CA<br>NY | O'Connor Group                     | 06/23/2014               | 06/30/2021               | 11, 392, 539 |             |             |              |          |           |           | 11,392,539   | 11,392,539  |          |             |           | 1           |
| 00000-00-0     | U CONNON NUMITI AMENICAN PROPERTIES LP                                                | INCH FUIK               |          |                                    |                          |                          | 3,3/4        | ·····       |             |              |          |           |           | 3,3/4        | 3,3/4       |          |             |           | <u></u>     |
|                |                                                                                       |                         |          |                                    |                          |                          |              |             |             |              |          |           |           |              |             |          |             |           |             |

### **SCHEDULE BA - PART 3**

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

| Book/<br>CUSIP         Same of Purchaser or<br>Using State         Name of Purchaser or<br>Using State         Name of Purchaser or<br>Using State         Date<br>State         Prof<br>Prof<br>State         Prof<br>State         Prof<br>State         Prof<br>State         State         <                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 1            | 2                                         | Location | 0.    |                                  | 6          | 7          | 8           |              |           |        | usted Carry |              |          | 15                                      | 16          | 17            | 18          | 19          | 20          |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|-------------------------------------------|----------|-------|----------------------------------|------------|------------|-------------|--------------|-----------|--------|-------------|--------------|----------|-----------------------------------------|-------------|---------------|-------------|-------------|-------------|
| CUSIP         Name of Description         Oity         State         Name of Purchaser or<br>Name of Purchaser or<br>Versites         State         Name of Purchaser or<br>Name of Purchaser or<br>Versites         State         Name of Purchaser or<br>Name of Purchaser or<br>Versites         State         Name of Purchaser or<br>Versites         State         State         Name of Purchaser or<br>Versites         State         State <t< td=""><td></td><td>-</td><td>3</td><td>4</td><td></td><td>Ŭ</td><td>,</td><td>Ũ</td><td>q</td><td>U</td><td></td><td></td><td></td><td>14</td><td></td><td>10</td><td></td><td>10</td><td>10</td><td>20</td></t<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |              | -                                         | 3        | 4     |                                  | Ŭ          | ,          | Ũ           | q            | U         |        |             |              | 14       |                                         | 10          |               | 10          | 10          | 20          |
| CLUSIP         Name or Description         City         State         Name of Purchaser or Disposal         Schulzed or Processo         Carrying Value         Name of Description         Schulzed or Processo         Schulzed or Pro                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |              |                                           | 5        | -     |                                  |            |            | Book/       | 5            | 10        |        | 12          | 10           | 14       | Book/                                   |             |               |             |             | 1           |
| Lists         Current values         Other values         Corrent values         Corent values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |              |                                           |          |       |                                  |            |            |             |              |           |        |             | Total        | Total    |                                         |             |               |             |             | 1           |
| Value         Value         Value         Value         Value         Exchange         Provigin         Exchange         Provigin           CUSIP         Name of Description         City         State         Originally         Disposal         Control         Book         Exchange         Value         Goin         Realized         Train         Carrying         Book         Control         Cont                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |              |                                           |          |       |                                  |            |            |             |              | 0         |        |             |              |          |                                         |             |               |             |             | 1           |
| Less         Unrealized         (Derge-<br>transport)         Temport         Less         (Dange transport)         Exchange transport         Exchange transport<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |              |                                           |          |       |                                  |            |            |             |              |           |        | 0           |              |          |                                         |             | E a na i a na |             |             | 1           |
| CUSP         Name of Purchaser of<br>Name of Purchaser of<br>City         State<br>Name of Purchaser of<br>Name of Purchaser of Purchaser of<br>Name of Purchaser of Purchaser of<br>Name of Purchaser of Purchaser of Purchaser of<br>Name of Purchaser of Purchaser of Purchaser of<br>Name of Purchaser of Purchaser of Purchaser of |              |                                           |          |       |                                  |            |            |             |              |           |        |             |              |          |                                         |             |               |             |             | 1           |
| CUSIP         Name of Purchaser         Date         Date         Date         Prior         Openant         O                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |              |                                           |          |       |                                  |            |            |             |              |           |        |             |              |          |                                         |             | 0             |             |             | 1           |
| CUSIP<br>Underficiently         Name or Description         City         State         Name or Originally         Disposal         Prior         (De-<br>Year         ziton)         Record         and         (9+10)         Carrying         On         Conside         Disposal                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |              |                                           |          |       |                                  | _          |            |             |              |           |        |             |              |          |                                         |             |               |             |             | 1           |
| Identification         Name or Description         City         State         Nature of Disposal         Accruited         Date         Year         Crease         Accruited         Disposal         Disposal<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |              |                                           |          |       |                                  |            |            |             | Increase     | (Amorti-  |        | Interest    |              |          | brances                                 |             | (Loss)        |             |             | Invest-     |
| 00000-00-0         Exsts Bitlefill H dDInks, LL         Immer         0000         4.8438         8510671L         4.0018         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.43         5.1 40.44         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07         7.2 28.07                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |              |                                           |          |       |                                  |            |            |             | (De-         | zation)/  | Recog- | and         | (9+10-       | Carrying |                                         |             |               |             |             | ment        |
| 00000-00-00         IESTRONC REL ESTITE PATTER V. U         New York         MY         Itestronce         0.00/02/02         2.0242         0.2020         0.2020         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.2000         0.20000         0.2000         0.20000                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |              |                                           | City     | State |                                  | Acquired   |            |             |              | Accretion | nized  | Other       |              | Value    |                                         |             | Disposal      |             |             | Income      |
| 00000-0-0-0         INSTRUCK RAL ESTATE FAD X         NM                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |              |                                           |          |       |                                  |            |            |             |              |           |        |             |              |          | 3,026,734                               | 54,467,228  |               | 51,440,493  | 51,440,493  |             |
| 2199999.Joint Venture Interests - Real Estate - Unaffiliated       9, 402, 78       17, 728, 140       17, 728, 140       76, 600, 60       388, 408, 608       388, 62, 272, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87       62, 273, 87 <td></td> <td></td> <td></td> <td>NY</td> <td></td> <td></td> <td></td> <td></td> <td>(2,042)</td> <td></td> <td></td> <td></td> <td>(2,042)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>····· '</td>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |              |                                           |          | NY    |                                  |            |            |             | (2,042)      |           |        |             | (2,042)      |          |                                         |             |               |             |             | ····· '     |
| 00000-0-0-0         098 (PI) IS FEEDR VENUE ALLIN A. P.         UNON         689 (Dist Seeding Venue ALLIN A. P.         UNON         689 (Dist Seeding Venue ALLIN A. P.         Operation of the set                                                                                                                                                                                                                                                                                                               |              |                                           |          | NY    | WESTBROOK PARTNERS               | 07/18/2016 | 05/17/2021 |             |              |           |        |             |              |          |                                         |             |               |             |             | <u></u> '   |
| 00000-0-0         OBSE (1) IS FECEN WHILLS: ALLIW B LP         UDON         68R. (0bal Investors         0.07/2/2016         0.4/30/2021         64, 704           65, 718, 305                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |              |                                           |          | -     |                                  |            |            |             | 17, 128, 140 |           |        |             | 17, 128, 140 |          |                                         |             | 339           | 62,272,817  | 62,273,156  | 210,761     |
| D00000-0-0_         TDC (TTY GNTER LLC         MCRN X         AZ         TRANSESTEN DEVELOPMENT OWNERST LC         S293999. Joint Venture Interests - Real Estate - Affiliated         S5,218,395         S6,327,804         S6,347,804                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |              |                                           |          | GBR   |                                  |            |            |             |              |           |        |             |              |          |                                         |             |               |             |             |             |
| 229999. Joint Venture Interests - Real Estate - Affiliated       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347, 804       65, 347,                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |              |                                           |          | GBR   |                                  |            |            |             |              |           |        |             |              |          |                                         |             |               |             |             |             |
| 000000-00-0         IVILIN REAL ESTATE NEZZANINE FUND IL LP         New York         NV         New York Life Inv         .09/30/2008         .06/30/2021         .1,463         .(33,259)         .(31,796)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |              |                                           |          | AZ    | TRANSWESTERN DEVELOPMENT COMPANY | 11/01/2016 | 05/21/2021 |             |              |           |        |             |              |          | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |             |               |             |             | <u> </u> '  |
| 239999. Joint Venture Interests - Mortgage Loans - Unaffiliated       1,463       (33,259)       (31,796)       (31,796)       0       31,796         00000-00-0       BLACKTOKE PROPERTIP PARTNERS EUROPE - LD LP       N/V       BLACKTOKE GROP       0.0/22/2018       0.0/29/2011       (49)       (1,050)       (1,050)       (1,050)         00000-00-0-0       REL VORK       M/V       CAMPILL CAPTAL LANAGENT LP       0.0/22/2018       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011       0.0/29/2011 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>Ļ'</td></td<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |              |                                           |          |       |                                  |            |            |             |              |           |        |             |              |          |                                         |             |               |             |             | Ļ'          |
| 000000-00-0         BLACKSTONE FROMENTY PARTNERS EUROPE         LOL P         NEW YORK         NY         BLACKSTONE GROUP         03/22/2018         06/29/2021        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (49)        (40)        (1,050)        (1,050)        (1,050)        (1,050)        (1,050)        (1,050)        (1,252,266)        (1,252,266)        (1,252,266)        (1,252,266)        (1,252,266)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |              |                                           |          | NY    | New York Life Inv                | 09/30/2008 | 06/30/2021 |             |              |           |        |             |              |          |                                         |             |               |             |             |             |
| 404738-A-0       CRAYHILL C0-INVEST FUND I LP       NEW YORK       NY       CRAYHILL CAPITAL LAP       .08/20/2018       .05/04/2021       .308,137                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |              |                                           |          |       |                                  |            |            | 1,463       | (33,259)     |           |        |             | (33,259)     |          | (31,796)                                |             |               |             |             | 31,796      |
| 000000-0-0         F0LIUM TIMBER FUND 1 LP         BOSTON         MA         F0LIUM CAPITAL LP         12/29/2016         05/25/2021         8,438         C         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R         R                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |              |                                           |          | NY    |                                  |            |            |             |              |           |        |             |              |          |                                         |             | (1,050)       |             | (1,050)     |             |
| 2599999. Joint Venture Interests - Other - Unaffiliated       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526       316,526                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |              |                                           |          | NY    |                                  |            |            |             |              |           |        |             |              |          |                                         |             |               |             |             |             |
| 000000-00-0       NB INVERSIDE CARS1 LLC       D0VER       DIRECT       .02/29/2016       .05/01/2021       .22,063,808       1,057,999       .23,121,807       .21,869,481                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |              |                                           |          | MA    | FOLIUM CAPITAL LP                | 12/29/2016 | 05/25/2021 | , ,         |              |           |        |             |              |          | , ,                                     |             |               |             |             |             |
| 000000-0-0.       NB INV RIVERSIDE MANAGEBIENT LLC       DOVER       DIRECT       .02/29/2016       .05/01/2021       .71,637       .288,363                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |              |                                           |          |       |                                  |            |            |             |              |           |        |             |              |          |                                         |             | (1,050)       |             |             | ļ'          |
| 2699999. Joint Venture Interests - Other - Affiliated       22,135,445       1,346,362       23,481,807       21,941,118       (1,540,689)       (1,540,689)         00000-00-0       INVESTEC AFRICA CRDT OPPORT FD 1A       ST PETER PORT       GGY       INVESTEC ASSET MANAGEMENT GUERNSEY       12/31/2019       .06/29/2021       .6,855,003       .11,012,042       .4,157,039       .4,157,039       .4,157,039       .4,157,039       .4,157,039       .4,157,039       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .11,012,042       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003       .6,855,003                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |              |                                           |          | DE    |                                  |            |            |             |              |           | ·····  |             |              |          |                                         |             | ·             |             |             | ••••••      |
| 00000-00-0         INVESTEC AFRICA CRDT OPPORT FD 1A         ST PETER PORT         GGY         LIMITED         12/31/2019         06/29/2021         6,855,003         11,012,042         4,157,039         4,157,039         4,157,039         (8,850)         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         6,855,003         11,012,042         4,157,039         13,3500         14,157,039         14,157,039         14,157,039         16,855,003         11,012,042         14,157,039         13,3500         14,157,039         14,157,039         14,157,039         14,167,039         14,167,039         14,167,039         14,167,039         14,167,039         14,167,039         14,167,039         14,167,039         14,167,039         14,167,039         14,163,300         14,107,039         14,107,039                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |              |                                           |          | DE    | DIRECT                           | 02/29/2016 | 05/01/2021 |             |              |           |        |             |              |          |                                         |             |               | ,,          |             | <u> </u>    |
| 000000-00-0       INVESTEC AFRICA CRDT OPPORT FD 1A.       ST PETER PORT                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 2699999. Joi | nt Venture Interests - Other - Affiliated | d        |       |                                  |            |            | 22,135,445  | 1,346,362    |           |        |             | 1,346,362    |          | 23,481,807                              | 21,941,118  |               | (1,540,689) | (1,540,689) | L'          |
| 000000-0-0       BRISTOL FARMS       Bristol       Bristol Field LLC      01/01/2012      06/30/2021       Image: Comparison of the com                                                                                                                                                                                                                                                                                                                               |              |                                           |          |       |                                  |            |            |             |              |           |        |             |              |          |                                         |             |               |             |             | 1           |
| 4699999. Any Other Class of Assets - Unaffiliated       6,855,003       1       6       6,855,003       10,928,542       4,073,539       4,073,539         4899999. Total - Unaffiliated       187,055,166       18,895,399       (4,78)       205,954,642       272,704,635       403,638       66,346,366       66,749,994       (1,598,684)         4999999. Total - Affiliated       178,737,759       1,346,362       18,008,4121       175,591,665       18,937       (4,511,393)       (4,492,456)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |              |                                           |          | GGY   |                                  |            |            |             |              |           |        |             |              |          | 6,855,003                               |             |               |             |             | h           |
| 4899999. Total - Unaffiliated       18,895,399       (478)       205,954,642       272,704,635       403,638       66,346,366       66,749,94       (1,598,684)         4999999. Total - Affiliated       178,737,759       1,346,362       18,0084,121       175,591,665       18,937       (4,511,393)       (4,492,456)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |              |                                           |          | CT    | Bristol Field LLC                | 01/01/2012 | 06/30/2021 |             |              |           |        |             |              |          |                                         |             |               |             |             | <u> </u>    |
| 4999999. Total - Affiliated                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |              |                                           |          |       |                                  |            |            | 1 1 .       |              |           |        |             |              |          | 1 , .                                   |             |               |             | 1           | <b> </b>    |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |              |                                           |          |       |                                  |            |            | ,,          |              |           |        |             | 18,895,399   | (478)    |                                         |             | 403,638       | 66,346,356  | 66,749,994  | (1,598,684) |
| 5099999 - Totals 366.038.763 448.296.300 422.575 61.834.963 62.257.537 (1.598.684)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 4999999. Tot | al - Affiliated                           |          |       |                                  |            |            | 178,737,759 | 1,346,362    |           |        |             | 1,346,362    |          | 180,084,121                             | 175,591,665 | 18,937        | (4,511,393) | (4,492,456) | <u> </u>    |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 5099999 - To | tals                                      |          |       |                                  |            |            | 365,792,925 | 20,241,760   |           |        |             | 20,241,760   | (478)    | ) 386,038,763                           | 448,296,300 | 422,575       | 61,834,963  | 62,257,537  | (1,598,684) |

|                |                                    |          |             | Long-Term Bonds and Stock Acquired During the Current Quarter |                                         |             |            |                  |              |
|----------------|------------------------------------|----------|-------------|---------------------------------------------------------------|-----------------------------------------|-------------|------------|------------------|--------------|
| 1              | 2                                  | 3        | 4           | 5                                                             | 6                                       | 7           | 8          | 9                | 10           |
|                |                                    | -        |             |                                                               | -                                       |             | -          |                  | NAIC         |
|                |                                    |          |             |                                                               |                                         |             |            |                  | -            |
|                |                                    |          |             |                                                               |                                         |             |            |                  | Designation, |
|                |                                    |          |             |                                                               |                                         |             |            |                  | NAIC         |
|                |                                    |          |             |                                                               |                                         |             |            |                  | -            |
|                |                                    |          |             |                                                               |                                         |             |            |                  | Designation  |
|                |                                    |          |             |                                                               |                                         |             |            |                  | Modifier     |
|                |                                    |          |             |                                                               |                                         |             |            |                  |              |
|                |                                    |          |             |                                                               |                                         |             |            |                  | and          |
|                |                                    |          |             |                                                               |                                         |             |            |                  | SVO          |
|                |                                    |          |             |                                                               |                                         |             |            |                  |              |
|                |                                    |          |             |                                                               | Number of                               |             |            | Paid for Accrued | Admini-      |
| CUSIP          |                                    |          | Dete        |                                                               |                                         |             |            |                  | -            |
|                |                                    |          | Date        |                                                               | Shares of                               |             |            | Interest and     | strative     |
| Identification | Description                        | Foreign  | Acquired    | Name of Vendor                                                | Stock                                   | Actual Cost | Par Value  | Dividends        | Symbol       |
|                |                                    | rororgri |             |                                                               | Otook                                   |             |            | Binacinae        |              |
| 00108W-AN-0    | AEP TEXAS INC                      |          | 05/04/2021  | SCOTIA CAPITAL (USA) INC.                                     |                                         |             |            |                  | . 2.A FE     |
| 010392-FV-5    | ALABAMA POWER COMPANY              |          | 06/07/2021  | JPMORGAN CHASE & CO.                                          |                                         | 1,994,140   |            |                  | . 1.F FE     |
| 01626P-AP-1    | ALIMENTATION COUCHE-TARD INC       | Δ        |             | RBC DOMINION SECURITIES                                       |                                         |             | 7,000,000  |                  | 2.B FE       |
| 01626P-AQ-9    |                                    |          |             |                                                               |                                         |             |            |                  |              |
|                | ALIMENTATION COUCHE-TARD INC       | A        | 05/10/2021  | JPMORGAN CHASE & CO                                           |                                         | 6,996,150   |            |                  | . 2.B FE     |
| 023135-BY-1    | AMAZON. COM INC                    |          |             | JPMORGAN CHASE & CO.                                          |                                         |             |            |                  | . 1.D FE     |
| 023135-BZ-8    | AMAZON. COM INC                    | 1        | .05/10/2021 | JPNORGAN CHASE & CO.                                          |                                         |             |            |                  | 1.D FE       |
| 023135-CA-2    | AMAZON, COM INC                    |          | 05/10/2021  | JPNORGAN CHASE & CO.                                          |                                         |             |            |                  | 1.D FE       |
|                |                                    |          |             |                                                               | • • • • • • • • • • • • • • • • • • • • |             |            |                  |              |
| 02344A-AA-6    | AMCOR FINANCE (USA) INC            |          | 05/18/2021  | BANK OF AMERICA/MERRILL LYNCH                                 | . <b> </b>                              |             |            |                  | 2.B FE       |
| 03040W-AY-1    | AMERICAN WATER CAPITAL CORP        | 1        |             | JPNORGAN CHASE & CO.                                          | 1                                       |             | 14.000.000 |                  | 2.A FE       |
| 03040W-AZ-8    | AMERICAN WATER CAPITAL CORP        |          |             | JPMORGAN CHASE & CO.                                          |                                         | 15,954,080  | 16,000,000 |                  | 2.A FE       |
|                |                                    |          |             |                                                               |                                         |             |            |                  |              |
| 04636N-AB-9    | ASTRAZENECA FINANCE LLC            | <u> </u> | 05/25/2021  | JPMORGAN CHASE & CO.                                          |                                         | 6,991,250   |            |                  | . 2.A FE     |
| 046353-AZ-1    | ASTRAZENECA PLC                    | D        |             | MORGAN STANLEY                                                | . I                                     |             | 10.000.000 |                  | 2.A FE       |
| 053015-AG-8    | AUTOMATIC DATA PROCESSING INC      | 1        |             | BANK OF AMERICA/MERRILL LYNCH                                 |                                         |             |            |                  | 1.D FE       |
|                |                                    |          |             |                                                               |                                         |             |            |                  |              |
| 059165-EN-6    | BALTIMORE GAS AND ELECTRIC CO      |          | 06/07/2021  | . JPMORGAN CHASE & CO.                                        |                                         | 9,982,200   |            |                  | . 1.F FE     |
| 071734-AM-9    | BAUSCH HEALTH COMPANIES INC        |          | 05/13/2021  | JPMORGAN CHASE & CO.                                          |                                         |             |            |                  | 1 4.B FE     |
| 05545M-AC-6    | BBA US HOLDINGS INC                |          | 06/08/2021  | Various                                                       |                                         | (28,750)    |            |                  | 4.A FE       |
|                |                                    |          |             |                                                               |                                         |             | 0.000.000  |                  |              |
| 09659W-2P-8    | BNP PARIBAS SA                     | D        | 04/12/2021  | BNP CAPITAL MARKETS                                           |                                         |             |            |                  | . 1.G FE     |
| 10373Q-BQ-2    | BP CAPITAL MARKETS AMERICA INC     |          |             | BANK OF AMERICA/MERRILL LYNCH                                 |                                         |             |            |                  | 7 1.F FE     |
| 10373Q-BR-0    | BP CAPITAL MARKETS AMERICA INC     |          | 06/14/2021  | BANK OF AMERICA/MERILL LYNCH                                  |                                         |             | 20,000,000 |                  | 1.F FE       |
| 11133T-AE-3    | BROADRIDGE FINANCIAL SOLUTIONS INC |          |             |                                                               |                                         |             |            |                  | 2.A FE       |
|                |                                    |          |             |                                                               |                                         | 7,996,560   |            |                  |              |
| 141781-BR-4    | CARGILL INC                        |          | 05/21/2021  | BANK OF AMERICA/MERRILL LYNCH                                 |                                         |             |            |                  | . 1.F FE     |
| 1248EP-CN-1    | CCO HOLDINGS LLC                   |          | 05/17/2021  | EXCHANGE                                                      |                                         |             |            |                  | 3.B FE       |
| 15189T-BB-2    | CENTERPOINT ENERGY INC             |          | 05/11/2021  | MIZUHO SECURITIES USA INC.                                    |                                         | 9,980,600   | 10.000.000 |                  | 2.B FE       |
|                |                                    |          |             |                                                               |                                         |             |            |                  |              |
| 808513-BS-3    | CHARLES SCHWAB CORPORATION (THE)   |          | 05/11/2021  | CREDIT SUISSE                                                 |                                         |             |            |                  | 1.F FE       |
| 191216-DP-2    | COCA-COLA CO                       |          | 04/28/2021  | JPMORGAN CHASE & CO.                                          |                                         |             |            |                  | 1.E FE       |
| 207597-EN-1    | CONNECTICUT LIGHT AND POWER COMPAN |          |             | GOLDMAN, SACHS & CO.                                          |                                         |             |            |                  | 1.E FE       |
|                | CONSOLIDATED EDISON COMPANY OF NEW |          |             | JPMORGAN CHASE & CO.                                          |                                         |             |            |                  | 1.G FE       |
| 209111-GA-5    |                                    |          | 06/03/2021  |                                                               |                                         |             |            |                  |              |
| 209111-GB-3    | CONSOLIDATED EDISON COMPANY OF NEW |          | 06/03/2021  | BARCLAYS                                                      |                                         |             |            |                  | . 1.G FE     |
| 224044-CP-0    | COX COMMUNICATIONS INC             |          |             | JPMORGAN CHASE & CO.                                          |                                         |             |            |                  | 2.B FE       |
| 22822V-AY-7    | CROWN CASTLE INTERNATIONAL CORP    |          |             | JPMORGAN CHASE & CO.                                          |                                         |             | 8,000,000  |                  | 2.C FE       |
|                |                                    |          |             |                                                               |                                         |             |            |                  |              |
| 24703T-AB-2    | DELL INTERNATIONAL LLC             |          | 06/22/2021  | EXCHANGE                                                      |                                         |             |            |                  | 9 2.C FE     |
| 24703T-AC-0    | DELL INTERNATIONAL LLC             |          | 06/22/2021  | EXCHANGE                                                      |                                         |             |            |                  | 6 2.C FE     |
| 24703T-AE-6    | DELL INTERNATIONAL LLC             | 1        |             | EXCHANGE                                                      |                                         |             | 1,583,000  |                  | 3 2.C FE     |
| 25179M-AW-3    | DEVEN ENERGY CORPORATION           | 1        |             | EXCHANGE                                                      |                                         |             |            |                  | 3 2.0 FE     |
|                |                                    |          | 06/21/2021  |                                                               |                                         | 1,700,417 . |            |                  |              |
| 25179M-AX-1    | DEVON ENERGY CORPORATION           |          | 06/21/2021  | EXCHANGE                                                      |                                         |             |            |                  | 2.C FE       |
| 25179M-AY-9    | DEVON ENERGY CORPORATION           |          |             | EXCHANGE .                                                    |                                         |             |            | 1.511            | 1 2.C FE     |
| 25179M-AZ-6    | DEVON ENERGY CORPORATION           |          |             | EXCHANGE                                                      |                                         |             |            |                  | 4 2.C FE     |
|                |                                    |          |             |                                                               |                                         |             |            |                  |              |
| 233293-AR-0    | DPL INC                            |          | 05/12/2021  | EXCHANGE                                                      |                                         | 1,250,000 . | 1,250,000  |                  | 3 3.A FE     |
| 26441C-BL-8    | DUKE ENERGY CORP                   |          | 06/07/2021  | BANK OF AMERICA/MERRILL LYNCH                                 |                                         |             |            |                  | . 2.B FE     |
| 26441C-BM-6    | DUKE ENERGY CORP                   |          | 06/07/2021  | BANK OF AMERICA/MERRILL LYNCH                                 |                                         | 4,987,600   | 5,000,000  |                  | 2.B FE       |
| 26441C-BN-4    |                                    |          |             | BANK OF AMERICA/MERILL LYNCH                                  |                                         |             | 10,000,000 |                  | 2.B FE       |
|                |                                    |          |             |                                                               | ·                                       |             |            |                  |              |
| 26969P-AB-4    | EAGLE MATERIALS INC                |          | 06/17/2021  | JPMORGAN CHASE & CO.                                          |                                         | 5,949,540   |            |                  | . 2.B FE     |
| 276480-AA-8    | EASTERN GAS TRANSMISSION AND STORA |          |             | EXCHANGE                                                      | 1                                       |             | 1,800,000  | 8 775            | 5 1.E FE     |
| 276480-AG-5    | EASTERN GAS TRANSMISSION AND STORA |          |             | EXCHANGE                                                      |                                         | 1,991,097   | 2,000,000  |                  | 0 1.E FE     |
|                |                                    |          |             |                                                               |                                         |             |            |                  |              |
| 278642-AY-9    | EBAY INC                           |          | 05/03/2021  | DEUTSCHE BANK AG                                              | ·                                       | 4,997,800   |            |                  | 2.A FE       |
| 29103D-AQ-9    | EMERA US FINANCE LP                | C        |             | JPNORGAN CHASE & CO.                                          |                                         |             |            |                  | 2.C FE       |
| 29250N-BE-4    | ENBRIDGE INC                       | ۵        | .06/24/2021 | CREDIT SUISSE                                                 |                                         | 4,987,700   |            |                  | 2.A FE       |
| 29250N-BE-1    |                                    | ۸        |             |                                                               |                                         |             |            |                  |              |
|                | ENBRIDGE INC                       | A        | 06/24/2021  | CREDIT SUISSE                                                 |                                         |             |            |                  | 2.A FE       |
| 29444U-BS-4    | EQUINIX INC                        |          | 05/03/2021  | BANK OF AMERICA/MERRILL LYNCH                                 |                                         |             |            |                  | 2.B FE       |
| 29444U-BT-2    | EQUINIX INC                        |          | 05/03/2021  | BANK OF AMERICA/WERRILL LYNCH                                 |                                         |             |            |                  | 2.B FE       |
| 29670G-AF-9    | ESSENTIAL UTILITIES INC            |          |             | WELLS FARGO                                                   |                                         | 10,986,250  |            |                  | 2.B FE       |
|                |                                    |          |             |                                                               |                                         |             |            |                  |              |
| 31428X-CD-6    | FEDEX CORP                         |          | 04/20/2021  | WELLS FARGO                                                   |                                         |             |            |                  | . 2.B FE     |
| 31428X-CE-4    | FEDEX CORP                         |          |             | WELLS FARGO                                                   |                                         |             | 12,000,000 |                  | 2.B FE       |
| 35805B-AE-8    | FRESENTUS MEDICAL CARE US FINANCE  | 1        |             | JPMORGAN CHASE & CO.                                          |                                         |             |            |                  | 2.C FE       |
|                |                                    |          |             |                                                               |                                         |             |            |                  |              |
| 36166N-AJ-2    | GE CAPITAL FUNDING LLC (US)        |          | 05/12/2021  | EXCHANGE                                                      |                                         |             |            |                  |              |
| 369550-BP-2    | GENERAL DYNAMICS CORPORATION       | 1        |             | WELLS FARGO                                                   |                                         |             |            |                  | . 1.G FE     |
|                |                                    |          |             |                                                               |                                         |             |            |                  |              |
| 37045X-DH-6    | GENERAL MOTORS FINANCIAL CO INC    |          |             | JPMORGAN CHASE & CO.                                          |                                         | 4,994,550   | 5,000,000  |                  | 2.C FE       |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 8                 | 9<br>Paid for Accrued | 10<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------------------|-----------------------------------------------------------------------------|
| CUSIP<br>Identification     Description     Foreign     Acquired     Name of Vendor     Number of<br>Shares of<br>Shares of       381416-YB-4     GOLDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     Name of Vendor     Stock     Actual C                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and              |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       381416-YB-4     GOLDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                   | Daid for Accrucit     | Designation,<br>NAIC<br>Designation<br>Modifier<br>and                      |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       38141G-YB-4     GOLDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                   | Daid for Accrucit     | NAIC<br>Designation<br>Modifier<br>and                                      |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       38141G-YB-4     GOLDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                   | Daid for Accrucit     | NAIC<br>Designation<br>Modifier<br>and                                      |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       381416-YB-4     GOLDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                   | Daid for Apprud       | Designation<br>Modifier<br>and                                              |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       381416-YB-4     GOLDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                   | Daid for Apprud       | Modifier<br>and                                                             |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       381416-YB-4     GOLDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021     GOLDMAN, SACHS & CO.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                   | Doid for Accrued      | Modifier<br>and                                                             |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       381416-YB-4     GOLDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021     GOLDMAN, SACHS & CO.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | h Dalith          | Doid for Apprud       | and                                                                         |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       381416-YB-4     60LDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021     GOLDMAN, SACHS & CO.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                   | Daid for Appruad      |                                                                             |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       381416-YB-4     60LDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021     GOLDMAN, SACHS & CO.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | h Bartala         | Doid for Appruad      |                                                                             |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       381416-YB-4     GOLDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021     GOLDMAN, SACHS & CO.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | n During a        | Daid for Appruad      | SVO                                                                         |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       381416-YB-4     GOLDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & 00     04/15/2021     GOLDMAN, SACHS & 00                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | h Davida          | Daid for Appruad      |                                                                             |
| CUSIP<br>Identification     Description     Date<br>Foreign     Date<br>Acquired     Name of Vendor     Shares of<br>Stock     Actual C       381416-YB-4     60LDMAN SACHS GROUP INC/THE     04/15/2021     GOLDMAN, SACHS & CO.     04/15/2021     GOLDMAN, SACHS & CO.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | De Maler          |                       |                                                                             |
| Identification         Description         Foreign         Acquired         Name of Vendor         Stock         Actual C           381416-YB-4         GOLDMAN SACHS GROUP INC/THE         0.04/15/2021         GOLDMAN, SACHS & CO.         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         < | Durit L           | Faiu IOI Accilueu     | Admini-                                                                     |
| Identification         Description         Foreign         Acquired         Name of Vendor         Stock         Actual C           381416-YB-4         GOLDMAN SACHS GROUP INC/THE         0.04/15/2021         GOLDMAN, SACHS & CO.         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         0.04/15/2021         < | De Maler          | Interest and          | strative                                                                    |
| 38141G-YB-4 GOLDMAN SACHS GROUP INC/THE 04/15/2021 GOLDMAN SACHS & CO 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/2021 01/15/202100000000000000000000000000000                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | st Par Value      | Dividends             | Symbol                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 000.000           |                       | 1.F FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
| 402740-AB-0                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (8,519)           |                       | 2.B FE                                                                      |
| 404119-C8-3 HCA INC HCA INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 950,100 10,000,00 | )                     | 2.C FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 380,660           | 1                     | 2.C FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | ,997,320          |                       | 2.B FE                                                                      |
| 431116-AE-2 HIGHMARK INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | .996,100          | )                     | 2.B FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 964,000           |                       | 1.F FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | .973, 120         |                       | 2.B FE                                                                      |
| 40434L-AG-0                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | ,957,300          | )                     | 2.B FE                                                                      |
| 448055-AD-5 HUSKY ENERGY INC A 04/21/2021 BBC DOMINION SECURITIES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | .(4,000)          |                       | 3.A FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 987,600           |                       | 2.B FE                                                                      |
| 459506-AM-3 INTERNATIONAL FLAVORS & FRAGRANCES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 500,000           |                       | 2.B FE                                                                      |
| 459506-AN-1 INTERNATIONAL FLAVORS & FRAGRANCES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 300,000           | 201                   | 2.B FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
| 459506-AP-6 INTERNATIONAL FLAVORS & FRAGRANCES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 299,997           |                       | 2.B FE                                                                      |
| 459506-AR-2 INTERNATIONAL FLAVORS & FRAGRANCES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | .499,971          |                       | 2.B FE                                                                      |
| 459506-AS-0 INTERNATIONAL FLAVORS & FRAGRANCES 06/01/2021 EXCHANCE                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 124,989 125,00    | 1                     | 2.B FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 985,60010,000,00  |                       | 1.F FE                                                                      |
| 46647P-CC-8 JPI/ORGAN CHASE & CO                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 000,000           | )                     | 1.F FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 000,000 5,000,00  |                       | 1.F FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 466,940           |                       | 2.B FE                                                                      |
| 52532X-AB-1 LEIDOS INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | .997,426          |                       | 2.0 FE                                                                      |
| 52532X-AH-8 LEIDOS INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 497,732           | 080 1                 | 2.C FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | ,990,550          |                       | 2.B FE                                                                      |
| 573284-AX-4 MARTIN MARIETA MATERIALS INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | 969,377           | )                     | 2.B FE                                                                      |
| 573874-AG-9 MARVELL TECHNOLOGY GROUP LTD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | 981.100           | 1                     | 2.C FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | ,992,910          |                       | 2.C FE                                                                      |
| 595017-AZ-7 MICROCHIP TECHVOLOGY INCORPORATED 06/02/2021 EXCHANGE                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 500,000           | 3.375                 | 2.C FE                                                                      |
| 595017-BA-1 MICROCHIP TECHVOLOGY INCORPORATED                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | 509,280 1,500,00  | 16 115                | 3.B FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       | 2.0 FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
| G6363#-AT-4 NAC AVIATION 29 DESD ACTIV SER G                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | .254,533          | 3                     | 6. PL                                                                       |
| 62878U-2B-7 NBN C0 LTD D. 04/26/2021 BANK OF AMERICA/NERRILL LYNCH                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | ,992,200          | )                     | 1.E FE                                                                      |
| 64952// ED-1 NEW YORK LIFE GLOBAL FUNDING                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | .995,150          |                       | 1.A FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | ,491,445          |                       | 2.A FE                                                                      |
| 655844-CX-2 NOPFOLK SQUTHERN COPPORATION05/03/2021 NOPFOLK SQUTHERN COPPORATION                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 977.350           | ) [                   | 2.A FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 911.600 10.000.00 |                       | 1.F FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 990,800           |                       | 1.A FE                                                                      |
| 67021C-AQ-0                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 909,100           | )                     | 1.E FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 904,900           |                       | 1.G FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | ,933,850          |                       | 1.G FE                                                                      |
| 62954H-AF-5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | ,925,800          | )                     | 2.C FE                                                                      |
| 62954H-AG-3 NXP BV D D 05/04/2021 BARCLAYS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 965,700 10,000,00 |                       | 2.0 FE                                                                      |
| GT7050-A0-9 OGLETHORPE POWER CORPORATION                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | .991, 150         |                       | 2.A FE                                                                      |
| 74368C-BG-8 PROTECTIVE LIFE GLOBAL FUNDING                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 000,000           | )                     | 1.E Z                                                                       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 976,480 8,000,00  |                       | 1.E FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | ,922,600          |                       | 1.F FE                                                                      |
| 79466L-AJ-3                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 979,770           | )                     | 1.E Z                                                                       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 977,680 8,000,00  |                       | 1.E Z                                                                       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       | 2.A FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 000,000           | )                     | 2.A FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | .955,960          |                       | 1.G FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 976,600           |                       | 1.G FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | ,998,250          | )                     | 1.E FE                                                                      |
| G8879#-AA-8 TINEC 1534 LTD KITWAVE PROJ NEPTUN B                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                   |                       | 5.A                                                                         |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       |                                                                             |
| G8879#-AB-6                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 2,5643,00         |                       | 5.A                                                                         |
| 87264A-AX-3                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 703,210           |                       | 2.C FE                                                                      |
| 87264A-BB-0 T-I/OBILE USA I//C                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 499.909 500.00    | 1 993                 | 2.0 FE                                                                      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |                       | 1                                                                           |

|                | -                                                          | -        |             | Long-Term Bonds and Stock Acquired During the Current Quarter |           |                  |                                       | -                | T                |
|----------------|------------------------------------------------------------|----------|-------------|---------------------------------------------------------------|-----------|------------------|---------------------------------------|------------------|------------------|
| 1              | 2                                                          | 3        | 4           | 5                                                             | 6         | 7                | 8                                     | 9                | 10               |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  | NAIC             |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  | Designation      |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  | NAIC             |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  |                  |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  | Designation      |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  | Modifier         |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  | and              |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  | SVO              |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  |                  |
|                |                                                            |          |             |                                                               | Number of |                  |                                       | Paid for Accrued | Admini-          |
| CUSIP          |                                                            |          | Date        |                                                               | Shares of |                  |                                       | Interest and     | strative         |
| Identification | Description                                                | Foreign  | Acquired    | Name of Vendor                                                | Stock     | Actual Cost      | Par Value                             | Dividends        | Symbol           |
| 87264A-BL-8    | T-MOBILE USA INC                                           | rororgin |             |                                                               | Otook     |                  |                                       |                  | 2.0 FE           |
| 87264A-BN-4    | T-MOBILE USA INC                                           |          |             | EXCHANGE                                                      |           | 2,910,274        | 3.000.000                             |                  | 2.0 FE           |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  |                  |
| 87264A-BX-2    | T-NOBILE USA INC                                           |          | 05/26/2021  | EXCHANGE                                                      |           |                  |                                       |                  | 2.C FE           |
| 87264A-BY-0    | T-MOBILE USA INC                                           |          | 05/26/2021  | EXCHANGE                                                      |           |                  |                                       |                  | 2.C FE           |
| 87264A-CA-1    | T-MOBILE USA INC                                           |          | 05/26/2021  | EXCHANGE                                                      |           |                  |                                       | 2,876            | 2.C FE           |
| 89236T-JF-3    | TOYOTA MOTOR CREDIT CORP                                   |          | 04/06/2021  | . MIZUHO SECURITIES USA INC                                   |           |                  |                                       |                  | 1.E FE           |
|                | TRAVELERS COMPANIES INC                                    |          | 06/03/2021  | CREDIT SUISSE                                                 |           |                  |                                       |                  | 1.F FE           |
|                | TSMC GLOBAL LTD                                            | D        | 04/20/2021  | GOLDMAN, SACHS & CO.                                          |           |                  |                                       |                  | 1.D FE           |
| 872882-AK-1    | TSMC GLOBAL LTD                                            | D        | 04/20/2021  | GOLDMAN, SACHS & CO.                                          |           |                  |                                       |                  | 1.D FE           |
|                | TUCSON ELECTRIC POWER CO                                   |          |             | WELLS FARGO                                                   |           | 4,957,400        | 5,000,000                             |                  | 1.G FE           |
|                | UNION ELECTRIC CO                                          |          |             | BANK OF AMERICA/MERRILL LYNCH                                 |           | 9,989,100        | 10,000,000                            |                  | 1.F FE           |
|                | UNION PACIFIC CORPORATION                                  |          |             | JPNORGAN CHASE & CO.                                          |           | 10.000.000       |                                       |                  | 2. A FE          |
|                | UNION PACIFIC CORPORATION                                  |          |             | NORGAN STANLEY                                                |           |                  |                                       |                  | 2.A FE           |
|                | UNITEDHEALTH GROUP INC                                     |          |             | BANK OF AMERICA/MERRILL LYNCH                                 |           | 14.998.650       |                                       |                  | 1.G FE           |
|                | UNITEDHEALTH GROUP INC                                     |          |             | BANK OF AMERICA/WERHILL LINCH                                 |           |                  |                                       |                  | 1.G FE           |
|                | UNITEDHEALTH GROUP INC                                     |          |             | BANK OF AMERICA/WERHILL LINCH                                 |           |                  | 7.000.000                             |                  | 1.G FE           |
|                |                                                            |          | 05/17/2021  |                                                               |           |                  |                                       |                  |                  |
|                | WASTE MANAGEMENT INC                                       |          | 04/28/2021  | . GOLDMAN, SACHS & CO                                         |           |                  |                                       |                  | 2.A FE           |
|                | WHIRLPOOL CORPORATION                                      |          | 04/26/2021  | WELLS FARGO                                                   |           |                  |                                       |                  | 2.B FE           |
| 976656-CM-8    | WISCONSIN ELECTRIC POWER COMPANY                           |          | 06/08/2021  | BANK OF AMERICA/MERRILL LYNCH                                 |           |                  |                                       |                  | 1.F FE           |
| 3899999 Subtr  | otal - Bonds - Industrial and Miscellaneous (Unaffiliated) |          | -           |                                                               |           | 1.115.831.612    | 1,118,008,346                         | 575.260          | XXX              |
|                | ENERGY TRANSFER LP                                         |          |             | EXCHANGE                                                      |           | 430,500          |                                       |                  | 3.B FE           |
|                | ENERGY TRANSFER LP                                         |          | 04/05/2021  | EXCHANGE                                                      |           |                  |                                       |                  | 3.B FE           |
|                | ENERGY TRANSFER LP                                         |          |             | EXCHANGE                                                      |           |                  |                                       |                  | 3.B FE           |
|                |                                                            |          |             |                                                               |           | , ,              |                                       | ,                |                  |
|                | otal - Bonds - Hybrid Securities                           |          |             |                                                               |           | 9,720,110        | 10,986,000                            | 105,902          | XXX              |
|                | AEP I HOLDCO LLC LOAN                                      |          | 06/30/2021  | Various                                                       |           |                  |                                       |                  | 5.B GI           |
| 02944L-AS-7    | AMERICAN SEAFOODS GROUP LLC TLB                            |          |             | SCHEDULED PAY UP                                              |           | İ.               | · · · · · · · · · · · · · · · · · · · |                  | 4.B FE           |
|                | BELRON FINANCE US LLC TL B                                 |          | 04/13/2021  | BANK OF AMERICA/MERRILL LYNCH                                 |           | .(309)           |                                       | l                | 3.B FE           |
|                | CONSOL IDATED COMMUNICATIONS TLB1                          |          | .04/05/2021 | EXCHANGE                                                      |           |                  | 249.902                               |                  | 4.B FE           |
|                | COUNTRY FRESH HLDG 2ND LIEN TL                             |          |             | DIRECT                                                        |           | 2.3, 107         | 90.530                                |                  | 6 *              |
|                | ERESEARCHTECHNOLOGY INC 1L 2020                            |          |             | GOLDMAN, SACHS & CO.                                          |           | 124.492          | 125.000                               |                  | 4.C FE           |
|                | FITNESS INTERNATIONAL LLC TLB                              |          |             | Various                                                       |           |                  |                                       |                  | 5.A FE           |
|                | FINESS INTERNATIONAL LLC ILB                               |          |             | . Various<br>BANK MONTREAL / NESBITT BURNS                    |           |                  | 57.786                                |                  | 3.A FE           |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  |                  |
|                | GYP Holdings III Corp. (aka Gyps                           |          | 04/22/2021  | EXCHANGE                                                      |           |                  |                                       |                  | 3.C FE           |
|                | HYSTER-YALE GROUP INC LOAN                                 |          | 06/01/2021  | EXCHANGE                                                      |           |                  |                                       |                  | 4.A FE           |
|                | LBM ACQUISITION LLC DELAYED TL                             |          | 05/27/2021  | BARCLAYS                                                      |           |                  |                                       |                  | 4.C FE           |
|                | MED PARENTCO LP TERM LOAN                                  |          | 05/04/2021  | DIRECT                                                        |           |                  |                                       |                  | 4.C FE           |
|                | NTM HLDGS LLC (NORTHSTAR TVL) TLB                          |          | 04/01/2021  | DIRECT                                                        |           |                  |                                       |                  | 5.C              |
| 68277F-AC-3    | ONEDIGITAL BORROWER LLC DDTL                               |          | 05/26/2021  | JPMORGAN CHASE & CO.                                          |           |                  |                                       |                  | 4.C FE           |
|                | ONEDIGITAL BORROWER LLC TL                                 |          |             | JPNORGAN CHASE & CO.                                          |           |                  |                                       |                  | 4.C FE           |
|                | OVERSEAS SHIPHOLDING GROUP INC TL                          |          | 04/01/2021  | DIRECT                                                        |           | (28,902)         |                                       |                  | 4.A FE           |
|                | PHOENIX GUARANTOR INC (AKA BRI) TL                         |          |             | EXCHANGE                                                      |           | 247.052          | 249.375                               | [                | 4.A FE           |
|                | PREGIS TOPCO LLC TL                                        |          |             | EXCHANGE                                                      |           |                  |                                       |                  | 4.C FE           |
|                | QUIKRETE HLDGS INITIAL LOAN                                |          |             | VELLS FARGO                                                   |           | (309)            |                                       |                  | 4.0 FE<br>3.0 FE |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  |                  |
|                | STARS GROUP HOLDINGS BV USD TL                             | ν        | 04/20/2021  | DEUTSCHE BANK AG                                              |           |                  |                                       |                  | 2.0 FE           |
|                | SURGERY CENTER HOLDINGS INC TL                             |          | 05/03/2021  | EXCHANGE                                                      |           |                  |                                       |                  | 4.C FE           |
|                | TEX-TECH INDUSTRIES INITIAL TL                             |          |             |                                                               |           | (10,264)         |                                       |                  | 5.A              |
|                | UNIVERSAL FIBER SYSTEMS 1ST L TL                           |          | 05/10/2021  | Various                                                       |           |                  |                                       |                  | 5.A FE           |
|                | UPC BROADBAND HLDGS BV TLB2                                |          | 04/12/2021  | EXCHANGE                                                      |           |                  |                                       |                  | 3.C FE           |
| 92531H-AD-9    | VERSCEND HOLDING CORP TL B                                 |          | 04/01/2021  | EXCHANGE                                                      |           |                  |                                       |                  | 4.B FE           |
| 8299999 Subtr  | otal - Bonds - Unaffiliated Bank Loans                     |          |             |                                                               |           | 3,036,944        | 3,246,866                             |                  | XXX              |
|                |                                                            |          |             |                                                               |           | -1 - 1-          |                                       |                  |                  |
|                | - Bonds - Part 3                                           |          |             |                                                               |           | 1,128,588,666    | 1,132,241,212                         | 681,162          |                  |
| 8399998. Total | - Bonds - Part 5                                           |          |             |                                                               |           | XXX              | XXX                                   | XXX              | XXX              |
| 8399999. Total |                                                            |          |             |                                                               |           | 1,128,588,666    | 1,132,241,212                         | 681,162          |                  |
|                | ENERGY TRANSFER PARTNERS LP                                |          |             | JPMORGAN CHASE & CO.                                          | 0.000     | 1, 120, 000, 000 | 1, 132, 241, 212                      | 001,102          | 3.B FE           |
|                |                                                            |          |             |                                                               |           |                  |                                       |                  |                  |
|                | ENERGY TRANSFER PARTNERS LP                                |          | 05/25/2021  | JPMORGAN CHASE & CO.                                          | 0.000     |                  |                                       | L                | 3.B FE           |

# **SCHEDULE D - PART 3**

|                  |                                                                          |                | Show All    | Long-Term Bonds and Stock Acquired During the Current | Quarter    |             |           |                                         |              |
|------------------|--------------------------------------------------------------------------|----------------|-------------|-------------------------------------------------------|------------|-------------|-----------|-----------------------------------------|--------------|
| 1                | 2                                                                        | 3              | 4           | 5                                                     | 6          | 7           | 8         | 9                                       | 10           |
|                  |                                                                          | -              |             |                                                       | -          |             |           | -                                       | NAIC         |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         | -            |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         | Designation, |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         | NAIC         |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         | Designation  |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         | Modifier     |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         |              |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         | and          |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         | SVO          |
|                  |                                                                          |                |             |                                                       | Number of  |             |           | Daid for Acoruad                        |              |
|                  |                                                                          |                |             |                                                       | Number of  |             |           | Paid for Accrued                        | Admini-      |
| CUSIP            |                                                                          |                | Date        |                                                       | Shares of  |             |           | Interest and                            | strative     |
| Identification   | Description                                                              | Foreian        | Acquired    | Name of Vendor                                        | Stock      | Actual Cost | Par Value | Dividends                               | Symbol       |
|                  |                                                                          |                |             |                                                       | Otock      | Actual Cost |           | Dividenda                               |              |
| 8599999. Subtota | al - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Rede | emable Preferi | red         |                                                       |            |             | XXX       |                                         | XXX          |
| 8999997 Total -  | Preferred Stocks - Part 3                                                |                |             |                                                       |            |             | XXX       |                                         | XXX          |
|                  | Preferred Stocks - Part 5                                                |                |             |                                                       |            | XXX         | XXX       | XXX                                     |              |
|                  |                                                                          |                |             |                                                       |            | ~~~         |           | ~~~~                                    | XXX          |
| 8999999. Total - | Preferred Stocks                                                         |                |             |                                                       |            |             | XXX       |                                         | XXX          |
| 00404A-10-9 AC   | CADIA HEALTHCARE CO INC                                                  |                |             | UNION BANK OF SWITZERLAND                             |            | .8,303      |           |                                         |              |
|                  | CUSHNET HOLDINGS CORP                                                    |                |             | INSTINET. LLC                                         | 162.000    | 7.028       |           |                                         |              |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         |              |
|                  | DYEN NV                                                                  | B              | 05/25/2021  | GOLDMAN, SACHS & CO.                                  |            |             |           | •                                       | ·   ·····    |
|                  | FTERPAY TOUCH GROUP LTD                                                  | B              | 05/25/2021  | GOLDMAN, SACHS & CO                                   |            |             |           |                                         |              |
| 00848J-10-4 AG   | GILITI INC                                                               |                | 05/27/2021  | Various                                               |            |             |           |                                         |              |
| 00912X-30-2 AI   | IR LEASE CORP                                                            |                | 04/26/2021  | JEFFERIES & COMPANY, INC.                             |            |             |           |                                         |              |
| 012348-10-8 AL   | LBANY INTERNATIONAL CORP.                                                |                |             | JEFFERIES & COMPANY, INC.                             |            | 7,023       |           |                                         |              |
|                  | LLEGRO MICROSYSTEMS INC                                                  |                |             | Various                                               | 1.893.000  |             |           |                                         |              |
|                  | MERIS BANCORP                                                            |                |             | CREDIT SUISSE                                         |            |             |           |                                         |              |
|                  | PPLIED INDUSTRIAL TECH INC                                               |                |             | NATIONAL BANK OF CANADA                               | 219.000    |             |           |                                         |              |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         |              |
|                  | RGENX                                                                    | В              | 05/25/2021  | GOLDMAN, SACHS & CO                                   |            |             |           |                                         |              |
| 045327-10-3 AS   | SPEN TECHNOLOGY                                                          |                | 06/15/2021  | NATIONAL BANK OF CANADA                               |            |             |           |                                         |              |
| 04911A-10-7 AT   | TLANTIC UNION BANKSHARES CORP                                            |                | 04/26/2021  | BANK OF AMERICA/MERRILL LYNCH                         |            |             |           |                                         |              |
| G0751N-10-3 AT   | TLANTICA SUSTAINABLE INFRASTRUCTU                                        | D              | 04/26/2021  | BANK OF AMERICA/MERRILL LYNCH                         |            | 8.260       |           |                                         |              |
|                  | VANOS MEDICAL INC                                                        |                | 04/26/2021  | UNION BANK OF SWITZERLAND                             | 163.000    | 7.381       |           |                                         |              |
|                  | ADGER METER INC                                                          |                |             | Various                                               |            | .22,266     |           |                                         |              |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         |              |
|                  | ANCORPSOUTH                                                              |                | 06/15/2021  | Various                                               |            |             |           |                                         |              |
|                  | ANDWIDTH INC CLASS A                                                     |                | 04/13/2021  | Various                                               |            |             |           |                                         |              |
|                  | AYER AG ORD NPV                                                          | B              | 05/25/2021  | GOLDMAN, SACHS & CO.                                  |            |             |           |                                         |              |
| 079823-10-0 BE   | ELLRING BRANDS INC CLASS A                                               |                | 04/26/2021  | MORGAN STANLEY                                        |            | 6,910       |           |                                         |              |
| 09077B-10-4 BI   | IOATLA INC                                                               |                |             | Various                                               | 2.527.000  | 100.068     |           |                                         |              |
|                  | JAS WHOLESALE CLUB HOLDINGS INC                                          |                |             | BANK OF AMERICA/MERRILL LYNCH                         | 225.000    | .10,065     |           |                                         |              |
|                  | JS RESTAURANTS INC                                                       |                |             | Various                                               | 2,596.000  | .137,944    |           |                                         |              |
|                  |                                                                          |                |             | GOLDMAN, SACHS & CO.                                  |            |             |           |                                         |              |
|                  | P PLC                                                                    | D              | 05/25/2021  | GULDMAN, SAUTS & CU.                                  |            |             |           | • • • • • • • • • • • • • • • • • • • • |              |
|                  | RIDGESTONE                                                               | В              | 05/25/2021  | GOLDMAN, SACHS & CO                                   |            |             |           |                                         |              |
|                  | RIGHT HORIZONS FAMILY SOLUTIONS I                                        |                | 05/14/2021  | . Various                                             |            |             |           |                                         |              |
|                  | ROOKFIELD ASSET MANAGEMENT REINSU                                        | B              | 06/28/2021  | DISTRIBUTION                                          |            |             |           |                                         |              |
| 12008R-10-7 BU   | UILDERS FIRSTSOURCE                                                      |                | 04/26/2021  | RBC DOMINION SECURITIES                               |            |             |           |                                         |              |
|                  | AE INC                                                                   |                | .05/25/2021 | GOLDMAN, SACHS & CO.                                  | 3.034.000  |             |           |                                         |              |
|                  | ALIX INC                                                                 |                |             | JEFFERIES & COMPANY, INC.                             |            | 8,336       |           |                                         |              |
|                  | AMECO CORP COM                                                           | R              |             | GOLDMAN. SACHS & CO.                                  | 463.000    | 8,934       |           |                                         |              |
|                  |                                                                          |                |             | GOLDMAN, SACHS & CO.                                  |            | 255,819     |           |                                         |              |
| 440000 40 0      | ANOPY GROWTH CORP                                                        | <sup>D</sup>   |             |                                                       |            |             |           | •                                       | ·   ·····    |
| 146229-10-9 CA   | ARTER'S INC                                                              |                | 04/26/2021  | INSTINET, LLC                                         |            |             |           | •                                       | ,            |
|                  | ASELLA WASTE SYSTEMS INC-A                                               |                | 04/12/2021  | BANK OF AMERICA/MERRILL LYNCH                         |            |             |           |                                         |              |
|                  | ASEYS GENERAL STORES, INC.                                               |                | 04/12/2021  | BANK OF AMERICA/MERRILL LYNCH                         |            | 6,577       |           |                                         |              |
| 149568-10-7 CA   | AVCO INDUSTRIES                                                          |                |             | UNION BANK OF SWITZERLAND                             |            | 7,844       |           |                                         | .            |
| E2B41M-10-4 CE   | ELLNEX TELECOM SA                                                        | В              |             | GOLDMAN, SACHS & CO.                                  |            |             |           | 1                                       |              |
|                  | ERTABA                                                                   |                |             | Various                                               | 938.000    |             |           |                                         |              |
|                  | HART INDUSTRIES INC                                                      |                |             | MORGAN STANLEY                                        | 45.000     | 6.954       |           |                                         |              |
|                  |                                                                          |                |             |                                                       |            |             |           |                                         |              |
|                  | INEMARK HOLDINGS INC                                                     |                | 04/26/2021  | Various                                               |            |             |           |                                         | ·            |
|                  | LARIVATE PLC                                                             | D              | 05/25/2021  | GOLDMAN, SACHS & CO.                                  |            |             |           |                                         |              |
|                  | LEAN HARBORS                                                             |                | 04/26/2021  | MORGAN STANLEY                                        |            | 7,376       |           |                                         |              |
|                  | LOUDERA INC                                                              |                | 04/26/2021  | RBC DOMINION SECURITIES                               |            | 7,800       |           |                                         |              |
| D16212-14-0 CO   | ONTINENTAL AG                                                            | B              | 05/25/2021  | GOLDMAN, SACHS & CO.                                  |            |             |           |                                         | .            |
|                  | OVETRUS INC                                                              |                |             | Various                                               |            |             |           |                                         |              |
|                  | REDIT SUISSE GROUP AG CHF0.5                                             | B              |             | GOLDMAN, SACHS & CO.                                  | 15.687.000 |             |           |                                         |              |
|                  | ROWDSTRIKE HOLDINGS INC CLASS A                                          |                |             | GOLDMAN, SACHS & CO.                                  |            |             |           |                                         |              |
|                  | NUMUSTRIKE HOLDINGS ING GLASS A                                          |                | 05/25/2021  |                                                       |            |             |           |                                         |              |
|                  |                                                                          |                |             | GOLDMAN, SACHS & CO.                                  |            |             |           |                                         | ·   ·····    |
|                  | A I MLERCHRYSLER                                                         | . В            | 05/25/2021  | GOLDMAN, SACHS & CO                                   |            |             |           |                                         | .            |
|                  | ELIVERY HERO                                                             | В              | 05/25/2021  | GOLDMAN, SACHS & CO.                                  |            |             |           |                                         |              |
|                  | ENSO CORP                                                                | B              | 05/25/2021  | GOLDMAN, SACHS & CO.                                  |            |             |           |                                         |              |
|                  | IVERSEY HOLDINGS LTD                                                     |                |             | Various                                               | 4,208.000  |             |           |                                         |              |
|                  |                                                                          | 1              |             | · · · · · · · · · · · · · · · · · · ·                 |            |             |           |                                         |              |

|                |                                    |           |             | ong-Term Bonds and Stock Acquired During the Current Quarter |           |             |           |                  | 1                                       |
|----------------|------------------------------------|-----------|-------------|--------------------------------------------------------------|-----------|-------------|-----------|------------------|-----------------------------------------|
| 1              | 2                                  | 3         | 4           | 5                                                            | 6         | 7           | 8         | 9                | 10                                      |
|                |                                    |           |             |                                                              |           |             |           |                  | NAIC                                    |
|                |                                    |           |             |                                                              |           |             |           |                  | -                                       |
|                |                                    |           |             |                                                              |           |             |           |                  | Designation,                            |
|                |                                    |           |             |                                                              |           |             |           |                  | NAIC                                    |
|                |                                    |           |             |                                                              |           |             |           |                  |                                         |
|                |                                    |           |             |                                                              |           |             |           |                  | Designation                             |
|                |                                    |           |             |                                                              |           |             |           |                  | Modifier                                |
|                |                                    |           |             |                                                              |           |             |           |                  |                                         |
|                |                                    |           |             |                                                              |           |             |           |                  | and                                     |
|                |                                    |           |             |                                                              |           |             |           |                  | SVO                                     |
|                |                                    |           |             |                                                              |           |             |           |                  |                                         |
|                |                                    |           |             |                                                              | Number of |             |           | Paid for Accrued | Admini-                                 |
| CUSIP          |                                    |           | Date        |                                                              |           |             |           | Interest and     | strative                                |
|                |                                    |           |             |                                                              | Shares of |             |           |                  |                                         |
| Identification | Description                        | Foreign   | Acquired    | Name of Vendor                                               | Stock     | Actual Cost | Par Value | Dividends        | Symbol                                  |
|                | DOXIMITY INC CLASS A               | . e. e.g. | .06/24/2021 | NORGAN STANLEY                                               |           |             |           |                  | - )                                     |
|                |                                    |           |             |                                                              |           |             |           |                  |                                         |
|                | DRIVEN BRANDS HOLDINGS INC         |           | 04/12/2021  | BANK OF AMERICA/MERRILL LYNCH                                |           |             |           |                  |                                         |
| 264120-10-6 [  | DUCK CREEK TECH INC                |           |             | Various                                                      |           |             |           |                  |                                         |
| D24914-13-3    | E.ON AG CMN STK                    | B         |             | GOLDMAN, SACHS & CO.                                         |           |             |           |                  |                                         |
|                | ENDRACER GROUP                     | D         |             |                                                              |           |             |           |                  |                                         |
|                |                                    | В         | 05/25/2021  | GOLDMAN, SACHS & CO.                                         |           |             |           |                  |                                         |
|                | ENDEAVOUR GROUP                    | В         |             | DISTRIBUTION                                                 |           |             |           |                  | .                                       |
| 292765-10-4 E  | ENERPAC TOOL GROUP CORP CLASS A    | I         | 04/26/2021  | MORGAN STANLEY                                               |           | 6.783       |           |                  |                                         |
|                | ENERSYS                            | I         |             | RBC DOMINION SECURITIES                                      |           | 7,720       |           |                  |                                         |
|                |                                    | h         |             |                                                              |           |             |           |                  | •   ••••••                              |
|                | EWESTNET INC                       |           | 05/18/2021  | Various                                                      |           |             |           |                  | •   •••••                               |
|                | EPIROC CLASS A                     | B         |             | EXCHANGE                                                     |           |             |           |                  |                                         |
| 29670E-10-7 E  | ESSENTIAL PROPERTIES REALTY TRUST  |           |             | Various                                                      |           |             |           |                  |                                         |
|                | EVOLUTION GAMING GROUP             | P         |             | GOLDMAN. SACHS & CO.                                         |           |             |           |                  |                                         |
|                |                                    | P         |             |                                                              |           |             |           |                  | •   ••••••                              |
|                | FAURECIA SA                        | В         | 05/25/2021  | GOLDMAN, SACHS & CO                                          |           |             |           |                  |                                         |
| E49512-11-9 F  | FERROVIAL SA                       | B         |             | STOCK DIV.                                                   |           |             |           |                  |                                         |
|                | FIRST ADVANTAGE CORP               |           |             | BARCLAYS                                                     |           | 84.517      |           |                  |                                         |
|                | FIRST HAWAIIAN INC                 |           |             | Various                                                      | 1,814.000 | .50,390     |           |                  |                                         |
|                |                                    |           |             |                                                              |           |             |           |                  |                                         |
|                | FIRST HORIZON CORP                 |           |             | Various                                                      | 1,249.000 |             |           |                  |                                         |
| 32055Y-20-1    | FIRST INTERSTATE BANCSYS/MT        |           |             | MORGAN STANLEY                                               | 155.000   | .7.514      |           |                  |                                         |
|                | FIRST SOLAR                        |           |             | BAIRD (ROBERT W.) & CO. INC.                                 | 472.000   |             |           |                  |                                         |
|                |                                    |           |             |                                                              |           |             |           |                  |                                         |
|                | FIRSTCASH INC                      |           | 04/26/2021  | Various                                                      |           |             |           |                  |                                         |
| 343412-10-2 F  | FLUOR CORP                         |           | 05/14/2021  | Various                                                      |           |             |           |                  |                                         |
| 34417P-10-0 F  | FOCUS FINANCIAL PARTNERS INC CLASS |           |             | Various                                                      |           | 13,689      |           |                  |                                         |
|                | FORMEACTOR INC                     |           | .06/09/2021 | Various                                                      | 1.979.000 | 73.889      |           |                  |                                         |
|                |                                    |           |             |                                                              |           |             |           |                  |                                         |
|                | FUTU HOLDINGS ADR LTD              | D         | 05/25/2021  | GOLDMAN, SACHS & CO.                                         |           |             |           |                  |                                         |
| 361448-10-3    | GATX CORP.                         |           |             | Various                                                      |           |             |           |                  |                                         |
| S45957-39-6    | GENMAB                             | B         |             | GOLDMAN, SACHS & CO.                                         |           |             |           |                  |                                         |
|                | GEL ENVIRONMENTAL SUBORDINATE VOTI | D         | .05/25/2021 | GOLDMAN, SACHS & CO.                                         |           | 11.662      |           |                  |                                         |
|                |                                    | D         |             |                                                              |           |             |           |                  |                                         |
|                | GLOBUS MEDICAL INC.                |           |             | Various                                                      |           |             |           |                  |                                         |
| 388689-10-1    | GRAPHIC PACKAGING HOLDING COMPANY  |           |             | JEFFERIES & COMPANY. INC.                                    |           | 9.538       |           |                  |                                         |
| 391416-10-4    | GREAT WESTERN BANCORP INC          |           |             | MORGAN STANLEY                                               |           | 328,267     |           |                  |                                         |
|                | GREEN DOT CORP-CLASS A             |           |             | JPMORGAN CHASE & CO.                                         | 926.000   | 40.745      |           |                  |                                         |
|                |                                    |           |             |                                                              |           |             |           |                  |                                         |
|                | GVC HOLDINGS PLC                   | В         |             | GOLDMAN, SACHS & CO.                                         |           |             |           |                  |                                         |
| 405024-10-0 H  | HAEMONETICS CORP                   |           |             | Various                                                      | 1,618.000 |             |           |                  |                                         |
| 41068X-10-0    | HANNON ARMSTRONG SUSTAINABLE INFRA |           | .06/09/2021 | Various                                                      |           |             |           |                  |                                         |
|                | HAYWARD HOLDINGS INC               |           |             | BANK OF AMERICA/MERRILL LYNCH                                |           | .6,480      |           |                  |                                         |
|                |                                    |           |             |                                                              |           |             |           |                  |                                         |
|                | HELIOS TECHNOLOGIES INC            |           |             | RBC DOMINION SECURITIES                                      |           |             |           |                  | .                                       |
| BAS15W-E6-1 H  | HELLOFRESH                         | D         |             | STOCK DIVIDEND LPS                                           |           | 1,493,901   |           |                  |                                         |
|                | HELLOFRESH                         | В         |             | GOLDMAN, SACHS & CO.                                         |           | .24.080     |           |                  |                                         |
|                | IAA INC                            |           |             | BANK OF AMERICA/MERRILL LYNCH                                |           | .6,650      |           |                  |                                         |
|                |                                    |           |             |                                                              |           |             |           |                  | •   •••••                               |
|                | ICU MEDICAL                        |           |             | Various                                                      |           |             |           |                  |                                         |
| G4770L-10-6 I  | INFORMA PLC                        | B         |             | GOLDMAN, SACHS & CO.                                         |           |             |           |                  | .                                       |
| S64671-04-3    | ISUZU MOTORS LTD                   | В         |             | GOLDMAN, SACHS & CO.                                         |           |             |           |                  |                                         |
|                | JBG SMITH PROPERTIES               |           |             | BANK OF NEW YORK                                             |           |             |           |                  |                                         |
|                |                                    |           |             |                                                              |           |             |           |                  | • • • • • • • • • • • • • • • • • • • • |
|                | JOHN BEAN TECH                     |           | 05/25/2021  | Various                                                      |           |             |           |                  |                                         |
| SBYQ7H-Z6-7    | JUST EAT TAKEAWA NV                | B         |             | GOLDMAN, SACHS & CO.                                         |           |             |           |                  | .                                       |
|                | KENNAWETAL. INC.                   | 1         |             | JEFFERIES & COMPANY. INC.                                    | 206.000   | 8,520       |           |                  |                                         |
|                | KEVERA CORP                        | D         |             | GOLDMAN. SACHS & CO.                                         |           |             |           |                  |                                         |
|                |                                    | P         |             |                                                              |           |             |           |                  | • • • • • • • • • • • • • • • • • • • • |
|                | KINNEVIK CLASS B                   | В         | 05/17/2021  | EXCHANGE                                                     |           |             |           |                  |                                         |
| 49714P-10-8 k  | KINSALE CAPITAL GROUP INC          |           |             | Various                                                      |           |             |           |                  |                                         |
|                | KIRBY CORP                         | 1         |             | Various                                                      |           |             |           |                  |                                         |
|                | KNIGHT-SWIFT TRANSPORTATION HOLDIN |           |             | BANK OF ANERICA/MERRILL LYNCH                                |           |             |           |                  | •   •••••                               |
|                |                                    |           |             |                                                              |           |             |           |                  | •   •••••                               |
|                | LASERTEC CORP                      | B         |             | GOLDMAN, SACHS & CO.                                         |           |             |           |                  |                                         |
| 50189K-10-3 L  | LCI INDUSTRIES                     | I         |             | Various                                                      |           |             |           |                  |                                         |
|                | LHC GROUP INC                      | 1         |             | CREDIT SUISSE                                                |           | 8.670       |           |                  | ·   ·····                               |
|                |                                    |           |             |                                                              |           |             |           |                  | •   ••••••                              |
| 53223X-10-7 L  | LIFE STORAGE INC                   |           | 04/26/2021  | NORGAN STANLEY                                               |           |             |           |                  |                                         |
| 53228F-10-1    | LIFESTANCE HEALTH GROUP INC        |           |             | MORGAN STANLEY                                               |           |             |           |                  |                                         |
|                |                                    |           |             |                                                              |           |             |           |                  |                                         |
|                | LIGHTSPEED POS INC                 | B         | 05/25/2021  | GOLDMAN, SACHS & CO.                                         | 6.174.000 | 448.837     |           |                  |                                         |

|                            |                                        |                  |             | ong-Term Bonds and Stock Acquired During the Current Quarte |           | 1           |           |                  |             |
|----------------------------|----------------------------------------|------------------|-------------|-------------------------------------------------------------|-----------|-------------|-----------|------------------|-------------|
| 1                          | 2                                      | 3                | 4           | 5                                                           | 6         | 7           | 8         | 9                | 10          |
|                            |                                        | -                |             |                                                             | -         |             | -         | -                | NAIC        |
|                            |                                        |                  |             |                                                             |           |             |           |                  | -           |
|                            |                                        |                  |             |                                                             |           |             |           |                  | Designation |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  | NAIC        |
|                            |                                        |                  |             |                                                             |           |             |           |                  | Designation |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  | Modifier    |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  | and         |
|                            |                                        |                  |             |                                                             |           |             |           |                  | SVO         |
|                            |                                        |                  |             |                                                             |           |             |           |                  | 500         |
|                            |                                        |                  |             |                                                             | Number of |             |           | Paid for Accrued | Admini-     |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| CUSIP                      |                                        |                  | Date        |                                                             | Shares of |             |           | Interest and     | strative    |
|                            |                                        | <b>F 1 1 1 1</b> |             |                                                             |           |             |           |                  |             |
| Identificatior             | Description                            | Foreign          | Acquired    | Name of Vendor                                              | Stock     | Actual Cost | Par Value | Dividends        | Symbol      |
| SB18ZR-K2-5                | LOGITECH INTERNATIONAL                 | R                |             | IOLDMAN, SACHS & CO.                                        |           |             |           |                  |             |
|                            |                                        | D                |             |                                                             |           |             |           |                  |             |
| S73333-78-3                | LONZA GROUP AG                         | В                | 05/25/2021  | OLDMAN, SACHS & CO                                          |           |             |           |                  |             |
| 546347-10-5                | LOUISIANA-PACIFIC CORP.                |                  | 04/26/2021  | EFFERIÉS & COMPANY, INC.                                    | 113.000   |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| S25544-75-0                | MAGNA INTL INC CLASS'A'SUB-VTG COM NPV | В                | 05/25/2021  | OLDMAN, SACHS & CO                                          |           | 43,331      |           |                  |             |
| 573874-10-4                | MARVELL TECHNOLOGY INC                 |                  | 04/21/2021  | XCHANGE                                                     | 6.482.000 |             |           |                  |             |
| Y58473-10-2                | MAXEON SOLAR TECHNOLOGIES LTD WHEN     | D                | .04/16/2021 | IORGAN STANLEY                                              | 7.800.000 | 140.400     |           |                  |             |
|                            |                                        | υ                |             |                                                             |           |             |           |                  |             |
| 580589-10-9                | MCGRATH RENTCORP.                      |                  | 04/26/2021  | <br>IPPENHEIMER & CO., INC.                                 |           |             |           | L                |             |
| 58733R-10-2                | MERCADOL IBRE INC                      | 0                | 05/25/2021  | OLDMAN SACHS & CO                                           |           |             |           |                  |             |
|                            |                                        | v                |             |                                                             |           |             |           |                  |             |
| 589378-10-8                | MERCURY SYSTEMS INC                    |                  |             | 'arious                                                     |           |             |           |                  |             |
| 59151K-10-8                | METHANEX CORP                          | 4                |             | REDIT SUISSE                                                | 877.000   |             |           |                  |             |
|                            |                                        | ······           |             |                                                             |           |             |           |                  |             |
| 552848-10-3                | MGIC INVT CORP WIS                     |                  | 04/26/2021  | BC DOMINION SECURITIES                                      |           |             |           |                  |             |
| 55306N-10-4                | MKS INSTRUMENTS                        | 1                |             | ANK OF AMERICA/WERRILL LYNCH                                |           |             |           | 1                |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 60878Y-10-8                | MOMENTIVE GLOBAL INC                   |                  | 06/17/2021  | <br>arious                                                  |           |             |           |                  |             |
| 553498-10-6                | MSA SAFETY INC                         |                  | 04/12/2021  | ANK OF AMERICA/MERRILL LYNCH                                |           |             |           |                  |             |
| 633707-10-4                | NATIONAL BANK HOLDINGS CORPORATION     |                  | 04/26/2021  | <br>ITIGROUP GLOBAL MARKETS                                 |           |             |           |                  |             |
|                            | NATIONAL BANK HULDINGS CUMPURATION     |                  |             |                                                             |           |             |           |                  |             |
| 63845R-10-7                | NATIONAL VISION HOLDINGS INC           |                  | 06/21/2021  | arious                                                      |           |             |           |                  |             |
| 63947U-10-7                | NCINO INC                              |                  |             |                                                             |           |             |           |                  |             |
|                            |                                        |                  | 05/10/2021  | arious                                                      |           |             |           |                  |             |
| 64829B-10-0                | NEW RELICINC                           |                  | 06/15/2021  | <br>NSTINET, LLC                                            |           |             |           |                  |             |
| S66471-33-5                | NICE LTD                               | D                |             | <br>OLDMAN, SACHS & CO.                                     | 433.000   | 99.034      |           |                  |             |
|                            |                                        | D                |             |                                                             |           |             |           |                  |             |
| S59029-41-3                | NOKIA OYJ EURO.06                      | B                | 05/25/2021  | <br>IOLDMAN, SACHS & CO                                     |           |             |           |                  |             |
| 67000B-10-4                | NOVANTA INC                            |                  |             | arious                                                      |           |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 670002-40-1                | NOVAVAX INC                            |                  | 05/25/2021  | <br>OLDMAN, SACHS & CO.                                     |           |             |           |                  |             |
| G6674U-10-8                | NOVOCURE LTD                           |                  | 05/25/2021  | OLDMAN, SACHS & CO.                                         | 316.000   | 59.386      |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 67018T-10-5                | NU SKIN ASIA PAC INC                   |                  | 04/26/2021  | OLDMAN, SACHS & CO.                                         |           |             |           |                  |             |
| 681116-10-9                | OLLIES BARGAIN OUTLET HOLDINGS INC     |                  |             | lar ious                                                    |           |             |           |                  |             |
| 68213N-10-9                | OWNICELL INC                           |                  | 04/26/2021  | EFFERIES & COMPANY, INC.                                    |           |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 68622V-10-6                | ORGANON & CO                           |                  | 06/03/2021  | <br>I STRIBUTION                                            |           |             |           |                  |             |
| G6829J-10-7                | ORTHO CLINICAL DIAGNOSTICS HOLDING     |                  |             | arious                                                      |           |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 69007J-10-6                | OUTFRONT MEDIA INC                     |                  | 04/20/2021  | <br>'arious                                                 |           |             |           |                  |             |
| 690732-10-2                | OWENS & MINOR, INC.                    |                  |             | arious                                                      | 4,700,000 |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 69526K-10-5                | PACTIV EVERGREEN INC                   |                  | 05/17/2021  | <br>arious                                                  |           | 6,747       |           |                  |             |
| 703343-10-3                | PATRICK INDUSTRIES INC                 |                  | 04/26/2021  | IPMORGAN CHASE & CO.                                        |           |             |           |                  |             |
| 713750-10-1                | PERFICIENT INC                         |                  | 04/26/2021  | IORGAN STANLEY                                              |           |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 71377A-10-3                | PERFORMANCE FOOD GROUP                 |                  | 04/26/2021  | <br>OLDMAN, SACHS & CO.                                     |           |             |           |                  |             |
| 72703H-10-1                | PLANET FITNESS INC CLASS A             |                  |             | arious                                                      | 1,540.000 | 120,410     |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 72919P-20-2                | PLUG POWER INC.                        |                  | 05/25/2021  | <br>OLDMAN, SACHS & CO.                                     |           |             |           |                  |             |
| 736508-84-7                | PORTLAND GENERAL ELECTRIC CO           |                  | 04/26/2021  | arious                                                      |           |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 737630-10-3                | POTLATCH CORP.                         |                  | 04/26/2021  | BC DOMINION SECURITIES                                      |           | 7,143       |           |                  |             |
| 739276-10-3                | POWER INTEGRATIONS INC                 |                  | 05/11/2021  | <br>'arious                                                 |           |             |           | l                |             |
| 69354N-10-6                | PRA GROUP INC                          |                  | 04/27/2021  | NION BANK OF SWITZERLAND                                    | 194.000   | 7.236       |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 69360J-10-7                | PS BUSINESS PKS INC CALIF COM          |                  | 04/26/2021  | <br>NSTINET, LLC                                            |           |             |           |                  |             |
| 74736L-10-9                | 02 HOLDINGS INC                        | 1                |             | ANK OF AMERICA/MERRILL LYNCH                                |           |             |           | 1                |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 749607-10-7                | R L I CORP.                            |                  | 04/12/2021  | IANK OF AMERICA/MERRILL LYNCH                               |           |             |           |                  |             |
| S62295-97-7                | BAKUTEN GROUP INC                      | В                | 05/25/2021  | IOLDMAN, SACHS & CO.                                        |           | 173.434     |           | 1                |             |
|                            | RAPID7 INC                             |                  |             | EFFERIES & COMPANY. INC.                                    |           |             |           |                  |             |
| 753422-10-4                |                                        |                  | 04/26/2021  |                                                             |           | 8,771       |           |                  |             |
| 75524B-10-4                | RBC BEARING INS                        |                  |             | <br>ANK OF AMERICA/MERRILL LYNCH                            |           |             | L         | L                |             |
| SB07DR-Z5-9                | RECORDATI INDUSTRIA CHIMICA E FARM     | D                |             | OLDMAN, SACHS & CO.                                         |           |             |           |                  |             |
|                            |                                        | D                |             | <br>IULUMAN, OKUTO & UU.                                    |           |             |           |                  |             |
| 76155X-10-0                | REVOLUTION MEDICINES INC               |                  | 06/04/2021  | <br>OLDMAN, SACHS & CO.                                     |           |             |           |                  |             |
| 76169B-10-2                | REXNORD CORP                           |                  |             | <br>NSTINET, LLC                                            |           |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 767744-10-5                | RITCHIE BROS AUCTIONEERS INC           | A                |             | IANK OF AMERICA/MERRILL LYNCH                               |           |             |           | ļ                |             |
| SB63H8-49-6                | ROLLS ROYCE HOLDINGS PLC               | В                | .05/25/2021 | OLDMAN, SACHS & CO.                                         |           |             |           |                  |             |
|                            |                                        | <i>-</i>         |             |                                                             |           |             |           |                  |             |
| 781846-20-9                | RUSH ENTERPRISES CL A                  |                  | 04/26/2021  | OLDMAN, SACHS & CO                                          |           | 6,916       |           |                  |             |
| S67584-55-7                | RYOHIN KEIKAKU LTD                     | В                | 05/25/2021  | OLDMAN, SACHS & CO.                                         |           |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 78667J-10-8                | SAGE THERAPEUTICS INC                  |                  | 06/15/2021  | IANK OF NEW YORK                                            |           |             |           |                  |             |
| 811707-80-1                | SEACOAST BANKING CORP FL               | 1                | 04/26/2021  | IORGAN STANLEY                                              |           |             |           | 1                |             |
| G7997R-10-3                | SEAGATE TECHNOLOGY HOLDINGS PLC        | n                | .05/19/2021 | XCHANGE                                                     | 703.000   | 28,668      |           |                  |             |
|                            | JOEAUATE TEURINULUUT RULUTINUS MLU     | ν                |             |                                                             |           |             |           |                  |             |
|                            |                                        |                  |             |                                                             |           |             |           |                  |             |
| 6/99/R-10-3<br>816300-10-7 | SELECTIVE INSURANCE GROUP              |                  | 04/26/2021  | <br>REDIT SUISSE                                            |           | 8.429       |           |                  |             |

| 1                          | 2                                                                            | 3           | 4             | 5                             | 6          | 7           | 8         | 9                                       | 10           |
|----------------------------|------------------------------------------------------------------------------|-------------|---------------|-------------------------------|------------|-------------|-----------|-----------------------------------------|--------------|
|                            |                                                                              |             |               | -                             | -          |             | •         | -                                       |              |
|                            |                                                                              |             |               |                               |            |             |           |                                         | NAIC         |
|                            |                                                                              |             |               |                               |            |             |           |                                         | Designation, |
|                            |                                                                              |             |               |                               |            |             |           |                                         | NAIC         |
|                            |                                                                              |             |               |                               |            |             |           |                                         |              |
|                            |                                                                              |             |               |                               |            |             |           |                                         | Designation  |
|                            |                                                                              |             |               |                               |            |             |           |                                         | Modifier     |
|                            |                                                                              |             |               |                               |            |             |           |                                         |              |
|                            |                                                                              |             |               |                               |            |             |           |                                         | and          |
|                            |                                                                              |             |               |                               |            |             |           |                                         | SVO          |
|                            |                                                                              |             |               |                               | Number of  |             |           | Paid for Accrued                        | Admini-      |
|                            |                                                                              |             | Data          |                               |            |             |           |                                         | -            |
| CUSIP                      |                                                                              |             | Date          |                               | Shares of  |             |           | Interest and                            | strative     |
| Identification             | Description                                                                  | Foreign     | Acquired      | Name of Vendor                | Stock      | Actual Cost | Par Value | Dividends                               | Symbol       |
| SBX865-C7-8                | SHOPIFY SUBORDINATE VOTING INC CLA                                           | В           |               | GOLDMAN, SACHS & CO.          |            |             |           |                                         |              |
| 825690-10-0                | SHUTTERSTOCK INC                                                             |             | 04/26/2021    | NORGAN STANLEY                | 94.000     | 9.152       |           |                                         |              |
| 828730-20-0                | SIMMONS FIRST NATL CORP CL A                                                 |             | 04/27/2021    | UNION BANK OF SWITZERLAND     | 263.000    | 7.632       |           |                                         |              |
| SBZBW6-G7-4                | SINCH                                                                        | D           | 05/25/2021    | GOLDMAN, SACHS & CO.          |            |             |           | • • • • • • • • • • • • • • • • • • • • |              |
|                            |                                                                              | D           |               |                               |            |             |           | • ••••••••••••••••••••••••••••••••••••• |              |
| W835AF-44-8                | SINCH                                                                        | В           | 06/17/2021    | EXCHANGE                      |            |             |           |                                         |              |
| Y79985-20-9                | SINGAPORE TELECOMMUNICATIONS LTD                                             | В           | 06/22/2021    | EXCHANGE                      |            |             |           |                                         |              |
| 83088V-10-2                | SLACK TECHNOLOGIES CLASS A INC                                               |             | 05/25/2021    | GOLDMAN, SACHS & CO           |            |             |           |                                         |              |
| SBF5M0-K5-2                | SOFTBANK CORP                                                                | B           | 05/25/2021    | GOLDMAN, SACHS & CO.          | 1,300.000  |             |           | .                                       | .            |
| S71560-36-1                | SONOVA HOLDING AG                                                            | В           |               | GOLDMAN, SACHS & CO.          |            |             |           |                                         |              |
| 848574-10-9                | SPIRIT AEROSYSTEMS HOLDINGS INC                                              |             |               | Various                       | 6,440,000  | 327,653     |           |                                         |              |
| 78469X-10-7                | SPX FLOW INC                                                                 |             | 04/26/2021    | NORGAN STANLEY                |            | 10.638      |           |                                         |              |
| 85914M-10-7                | STEPSTONE GROUP INC CLASS A                                                  |             |               | Various                       |            |             |           |                                         | •   •••••    |
| 85914M-10-7<br>85917A-10-0 | STERSIONE GROUP INC GLASS A                                                  |             |               | JEFFERIES & COMPANY, INC.     |            |             |           | • +                                     | ·   ······   |
|                            |                                                                              |             | 04/26/2021    |                               |            |             |           |                                         |              |
| 556269-10-8                | . STEVEN MADDEN LTD                                                          |             |               | Various                       | 7,937.000  |             |           |                                         |              |
| J78529-13-8                | . SUZUKI MOTOR CORP JPY50                                                    | В           |               | GOLDMAN, SACHS & CO.          |            |             |           |                                         |              |
| 87166B-10-2                | SYNEOS HEALTH INC CLASS A                                                    |             | 04/12/2021    | BANK OF AMERICA/MERRILL LYNCH |            |             |           |                                         |              |
| J8129E-10-8                | TAKEDA PHARMACEUTICAL CO LTD                                                 | В           | 05/25/2021    | GOLDMAN, SACHS & CO.          |            |             |           |                                         |              |
| D8T895-10-0                | TEAMVIEWER AG                                                                | В           |               | GOLDMAN, SACHS & CO.          | 2,722.000  | .105,135    |           |                                         |              |
| 879382-10-9                | TELEFONICA DE ESPANA                                                         | R           |               | GOLDMAN, SACHS & CO.          | 53,825.000 |             |           |                                         |              |
| 88339P-10-1                | THE REALREAL INC                                                             | D           | 05/11/2021    | Various                       | 2,046.000  | 33,585      |           |                                         |              |
|                            | THE REALMERT INC.                                                            |             |               | DISTRIBUTION                  |            |             |           | • ••••••                                |              |
| SBMV3M-27-6                |                                                                              | В           | 06/07/2021    |                               |            |             |           |                                         |              |
| SB2Q4C-R0-8                | TIS INC                                                                      | В           | 05/25/2021    | GOLDMAN, SACHS & CO           | 2,200.000  |             |           |                                         |              |
| J89752-11-7                | TOSHIBA CORP NPV                                                             | В           |               | GOLDMAN, SACHS & CO.          | 1,000.000  |             |           |                                         |              |
| M87915-27-4                | TOWER SEMICONDUCTOR LTD                                                      | D           |               | JEFFERIES & COMPANY, INC.     |            |             |           |                                         |              |
| S61252-86-2                | TREND MICRO INC                                                              | В           |               | GOLDMAN, SACHS & CO.          |            |             |           |                                         |              |
| 90041T-10-8                | TURNING POINT THERAPEUTICS INC                                               |             |               | GOLDMAN, SACHS & CO.          | 505.000    | .33,786     |           |                                         |              |
| SBYMXP-S7-5                | UNICREDIT                                                                    | D           | 05/25/2021    | GOLDMAN, SACHS & CO.          | 14.958.000 | 189,242     |           |                                         |              |
| 904708-10-4                | UNIFIRST CORP.                                                               | D           |               | Various                       |            |             |           |                                         |              |
|                            |                                                                              |             |               |                               |            |             |           | • ••••••                                |              |
| 918090-10-1                | UTZ BRANDS INC CLASS A                                                       |             | 06/30/2021    |                               |            |             |           | • ••••••••••••••••••••••••••••••••••••• |              |
| 92047W-10-1                | VALVOLINE INC                                                                |             | 05/24/2021    | Various                       | 7,577.000  |             |           |                                         |              |
| 92337F-10-7                | VERACYTE INC                                                                 |             |               | MORGAN STANLEY                | 1,700.000  |             |           |                                         |              |
| K9773J-20-1                | VESTAS WIND SYSTEMS                                                          | В           | 04/30/2021    | EXCHANGE                      |            |             |           |                                         | .            |
| 925550-10-5                | VIAVI SOLUTIONS INC                                                          | 1l          |               | Various                       |            |             |           |                                         | .            |
| H9150Q-10-3                | VIFOR PHARMA AG                                                              | В           |               | GOLDMAN, SACHS & CO.          |            |             |           |                                         |              |
| 92763M-10-5                | VIPER ENERGY PARTNERS UNITS                                                  |             |               | BANK OF AMERICA/MERRILL LYNCH |            | 138,673     |           |                                         |              |
| D94523-14-5                | VOLKSWAGEN AG                                                                | R           | 05/25/2021    | GOLDMAN. SACHS & CO.          |            | 57.456      |           |                                         |              |
|                            |                                                                              | U           |               |                               |            |             |           |                                         |              |
| 957638-10-9                | WESTERN ALLIANCE BANCORP                                                     |             | 06/18/2021    | Various                       |            |             |           | •                                       | ·   ·····    |
| 96208T-10-4                | WEX INC                                                                      |             | 05/17/2021    |                               |            |             |           |                                         |              |
| 966387-50-8                | WHITING PETROLEUM CORP                                                       |             |               | BANK OF NEW YORK              |            |             |           |                                         |              |
| 978097-10-3                | WOLVERINE WORLD WIDE, INC.                                                   |             |               | MORGAN STANLEY                |            |             |           |                                         |              |
| 984017-10-3                | XENIA HOTELS RESORTS REIT INC                                                |             |               | NORGAN STANLEY                |            | 7,904       |           |                                         | .            |
| SB8P4L-P4-8                | XERO LTD                                                                     | B           |               | GOLDMAN, SACHS & CO.          |            |             |           |                                         | .            |
| 98423F-10-9                | XOMETRY INC CLASS A                                                          |             |               | GOLDMAN, SACHS & CO.          | 1,177.000  |             |           |                                         |              |
| 984241-10-9                | Y MABS THERAPEUTICS INC                                                      |             |               | GOLDMAN, OACHS & CO.          | 1.233.000  | 33,235      |           |                                         |              |
|                            |                                                                              | T           |               | uuluminin, ununu a uu.        | 1,233.000  |             | 1001      |                                         |              |
|                            | total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly | Iraded      |               |                               |            | 19,737,691  | XXX       |                                         | XXX          |
| 00085Q-14-2                | AMERICAN COM BARG SER A ANTI DILUT                                           |             | 05/14/2021    | DIRECT                        |            |             |           |                                         | .            |
| 000850-18-3                | AMERICAN COM BARG SER B ANTI DILUT                                           | 1l          |               | DIRECT                        | 4,331.000  |             |           |                                         | .            |
|                            | total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other    |             |               |                               |            | 5.962       | XXX       |                                         | XXX          |
|                            |                                                                              | <u>та</u> т | 05 (05 (005 · |                               | 00.075.000 |             | ~~~       |                                         |              |
| 464287-46-5                | ISHARES NSCI EAFE INDEX FUND                                                 | C           | 05/25/2021    | BANK OF AMERICA/MERRILL LYNCH |            |             |           |                                         |              |
| 464287-65-5                | ISHARES TRUST RUSSELL 2000 INDEX FUND                                        |             | 04/14/2021    |                               |            |             |           |                                         |              |
| 9499999, Sub               | total - Common Stocks - Mutual Funds                                         |             |               |                               |            | 2.035.594   | XXX       |                                         | XXX          |
|                            | Il - Common Stocks - Part 3                                                  |             |               |                               |            | 7           | XXX       |                                         | XXX          |
|                            |                                                                              |             |               |                               |            | 21,779,247  |           |                                         |              |
| 9799998. Tota              | II - Common Stocks - Part 5                                                  |             |               |                               |            | XXX         | XXX       | XXX                                     | XXX          |

# **SCHEDULE D - PART 3**

|                |                                 |         | onon / a Long io | The bolids and block Acquired burning the burnerit | guartor   |               |           |                  |              |
|----------------|---------------------------------|---------|------------------|----------------------------------------------------|-----------|---------------|-----------|------------------|--------------|
| 1              | 2                               | 3       | 4                | 5                                                  | 6         | 7             | 8         | 9                | 10           |
|                |                                 |         |                  |                                                    |           |               |           |                  | NAIC         |
|                |                                 |         |                  |                                                    |           |               |           |                  | Designation, |
|                |                                 |         |                  |                                                    |           |               |           |                  | NAIC         |
|                |                                 |         |                  |                                                    |           |               |           |                  | Designation  |
|                |                                 |         |                  |                                                    |           |               |           |                  | Modifier     |
|                |                                 |         |                  |                                                    |           |               |           |                  | and          |
|                |                                 |         |                  |                                                    |           |               |           |                  | SVO          |
|                |                                 |         |                  |                                                    | Number of |               |           | Paid for Accrued | Admini-      |
| CUSIP          |                                 |         | Date             |                                                    | Shares of |               |           | Interest and     | strative     |
| Identification | Description                     | Foreign | Acquired         | Name of Vendor                                     | Stock     | Actual Cost   | Par Value | Dividends        | Symbol       |
| 9799999. Total | I - Common Stocks               |         |                  |                                                    |           | 21,779,247    | XXX       |                  | XXX          |
| 9899999. Total | I - Preferred and Common Stocks |         |                  |                                                    |           | 21,779,247    | XXX       |                  | XXX          |
| 9999999 - Tota | als                             |         |                  |                                                    |           | 1,150,367,913 | XXX       | 681,162          | XXX          |

# **SCHEDULE D - PART 4**

|               |                                          |          | 1             |                             |           | ng-renn be    | nus anu Sio | ,            |             |                                         |             | 0                                       |             |           |             |           | 1          |            | 1         |              |          |
|---------------|------------------------------------------|----------|---------------|-----------------------------|-----------|---------------|-------------|--------------|-------------|-----------------------------------------|-------------|-----------------------------------------|-------------|-----------|-------------|-----------|------------|------------|-----------|--------------|----------|
| 1             | 2                                        | 3        | 4             | 5                           | 6         | 7             | 8           | 9            | 10          | Ch                                      | nange In Bo | ok/Adiusted                             | Carrying Va | lue       | 16          | 17        | 18         | 19         | 20        | 21           | 22       |
|               |                                          |          |               |                             |           |               |             |              |             | 11                                      | 12          | 13                                      | 14          | 15        |             |           |            |            |           |              | NAIC     |
|               |                                          |          |               |                             |           |               |             |              |             |                                         | 12          | 15                                      | 14          | 15        |             |           |            |            |           |              |          |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              | Desig-   |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              | nation,  |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              |          |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              | NAIC     |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         | Total       | Total     |             |           |            |            |           |              | Desig-   |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         | Total       | rotai     |             |           |            |            |           |              |          |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             | Current                                 | Change in   | Foreign   |             |           |            |            | Bond      |              | nation   |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           | Deel/       |           |            |            | Interest/ |              | Modifier |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             | Year's                                  | Book/       | Exchange  | Book/       |           |            |            | Interest/ |              | woamer   |
|               |                                          |          |               |                             |           |               |             |              | Prior Year  |                                         | Current     | Other Than                              | Adjusted    | Change in | Adjusted    | Foreign   |            |            | Stock     | Stated       | and      |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         | ,           |           | ,           | 0         | Dealised   |            |           |              |          |
|               |                                          |          |               |                             |           |               |             |              | Book/       | Unrealized                              | Year's      | Temporary                               | Carrying    | Book      | Carrying    | Exchange  | Realized   |            | Dividends | Con-         | SVO      |
| CUSIP         |                                          |          |               |                             | Number of |               |             |              | Adjusted    | Valuation                               | (Amor-      | Impairment                              | t Value     | /Adjusted | Value at    | Gain      | Gain       | Total Gain | Received  | tractual     | Admini-  |
|               |                                          | <b>F</b> | Disease       | Name                        |           | Oriential     |             | A            |             |                                         | · ·         |                                         |             |           |             |           |            |            |           |              |          |
| Ident-        |                                          | For-     | Disposal      | Name                        | Shares of | Consid-       |             | Actual       | Carrying    | Increase/                               | tization)/  | Recog-                                  | (11 + 12 -  | Carrying  | Disposal    | (Loss) on | (Loss) on  | (Loss) on  | During    | Maturity     | strative |
| ification     | Description                              | eign     | Date          | of Purchaser                | Stock     | eration       | Par Value   | Cost         | Value       | (Decrease)                              | Accretion   | nized                                   | 13)         | Value     | Date        | Disposal  | Disposal   | Disposal   | Year      | Date         | Symbol   |
|               |                                          | 0.g.i    |               |                             | 010011    |               |             |              |             | (100010000)                             |             |                                         | - /         | Value     |             | Biopoodi  | Biopoodi   | Biopoodi   |           |              | 0,       |
|               | GOVT NATL MTG ASSOC I #346623            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           | 135           |             | 137          |             |                                         | (2)         |                                         | (2)         |           | 135         |           |            |            |           | 06/15/2023   | I.A      |
| 36203P-CA-9   | GOVT NATL MTG ASSOC I #354765            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           | 1,828         | 1,828       | 1,644        | 1,737       |                                         |             |                                         |             |           |             |           |            |            | 60        | 02/15/2024   | 1.A      |
| 36204G-PV-8   | GOVT NATL MTG ASSOC I #369536            |          |               | SCHEDULED REDEMPTION        |           |               |             |              |             |                                         | (3)         |                                         | (3)         |           |             |           |            |            | 8         | 09/15/2024   | 1 A      |
|               | GOVT NATL MTG ASSOC   #371754            |          |               | SCHEDULED REDEMPTION        |           | 4,441         | 4,441       |              | .4.275      |                                         | 166         |                                         | 166         |           | 4,441       |           |            |            | 132       | 04/15/2024   | 1 4      |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             | •••••     |             |           |            |            |           |              |          |
|               | GOVT NATL MTG ASSOC I #377262            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           |               |             |              |             |                                         | (1)         |                                         | (1)         |           |             |           |            |            |           | 08/15/2026 . | 1.A      |
|               | GOVT NATL MTG ASSOC I #382089            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           |               | 393         | .394         | 394         |                                         | (1)         |                                         | (1)         |           | .393        |           |            |            | 13        | 01/15/2024   | 1.A      |
|               | GOVT NATL MTG ASSOC I #393669            |          | .06/01/2021   | SCHEDULED REDEMPTION        |           |               |             |              |             |                                         | (3)         |                                         | (3)         |           |             |           |            |            | 5         | 01/15/2025   | 1 4      |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           | ·····      |            | <u>ن</u>  |              |          |
|               | GOVT NATL MTG ASSOC I #410049            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           | 207           |             |              |             |                                         | (13)        |                                         | (13)        |           |             |           |            |            | 8         | 07/15/2025   | 1.A      |
| 36206H-5L-8   | GOVT NATL MTG ASSOC I #412251            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           | 3             | 3           | 3            |             |                                         |             |                                         |             |           |             |           |            |            |           | 11/15/2030   | 1.A      |
|               | GOVT NATL MTG ASSOC I #422827            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           | 271           |             |              |             |                                         |             |                                         | (2)         |           | 271         |           |            |            | 10        | .06/15/2026  | 1 A      |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         | (2)         | •••••     |             |           |            |            |           |              |          |
|               | GOVT NATL MTG ASSOC I #470246            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           |               | 13          | 14           | 14          |                                         | ·····       | ·····                                   |             |           |             |           | h          |            |           | 04/15/2029   | 1.A      |
| 36210J-XJ-2   | GOVT NATL MTG ASSOC I #493981            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           | 1             | 1           | 1            | 1           |                                         |             |                                         |             |           | 1           |           |            |            |           | 06/15/2029   | 1.A      |
| 36210W-KC-2   | GOVT NATL MTG ASSOC I #504391            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           | 20            |             | 20           |             |                                         |             |                                         |             |           | 20          |           |            |            | 1         | 06/15/2029   | 1.A      |
|               | GOVT NATL MTG ASSOC I #513705            |          | .06/01/2021   | SCHEDULED REDEMPTION        |           | £0            | E           |              | C           |                                         |             |                                         |             |           | E           |           |            |            |           | 07/15/2029   | 1 4      |
|               |                                          |          |               |                             |           |               | p           | p            | p           | • • • • • • • • • • • • • • • • • • • • |             | • • • • • • • • • • • • • • • • • • • • |             | •••••     | p           |           | •••••      |            |           |              |          |
|               | GOVT NATL MTG ASSOC I #520473            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           |               | 85          |              |             |                                         | (3)         |                                         | (3)         |           | 85          |           |            |            | 3         | 01/15/2030 . | 1.A      |
| 36212S-KZ-8   | GOVT NATL MTG ASSOC I #542212            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           | 17            | 17          | 18           | 18          |                                         | (1)         |                                         | (1)         |           | 17          |           |            |            | 1         | 12/15/2030   | 1.A      |
|               | GOVT NATL MTG ASSOC I #683228            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           |               | 1,364       |              |             |                                         | (29)        |                                         | (29)        |           | 1,364       |           |            |            | 35        | 04/15/2038   | 1 /      |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             | •••••     |             |           |            | •••••      |           |              |          |
|               | GOVT NATL MTG ASSOC I #780570            |          | 06/01/2021    | SCHEDULED REDEMPTION        |           | 114           | 114         |              |             |                                         |             |                                         |             |           |             |           |            |            |           | 05/15/2027   | 1.A      |
| 36202B-Z9-9   | GOVT NATL MTG ASSOC II #001668           |          | 06/01/2021    | SCHEDULED REDEMPTION        |           | 40            | 40          |              |             |                                         |             |                                         |             |           | 40          |           |            |            |           | . 08/20/2021 | 1.A      |
|               | PETROLEOS MEXICANOS                      |          |               | SCHEDULED REDEMPTION        |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              | 1 4      |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              | 4.4      |
|               | PETROLEOS MEXICANOS                      |          | 06/20/2021    | SCHEDULED REDEMPTION        |           |               |             |              |             |                                         |             |                                         |             | •••••     |             |           |            |            | 4,875     |              | 1.A      |
| 74046B-AA-4   | PREMIER AIRCRAFT LEASING                 |          | 05/19/2021    | Various                     |           |               |             |              |             |                                         | (1,243)     |                                         | (1,243)     |           |             |           | (848)      |            | 4,763     | 02/06/2022   | 1.A      |
| 746388-AA-5   | PURPLE CHEN 2011 LLC                     |          | 05/01/2021    | SCHEDULED REDEMPTION        |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            | 1,578     | . 08/01/2023 | 1.A      |
|               | SAN CLEMENTE LEASING LLC                 |          | .05/22/2021   | SCHEDULED REDEMPTION        |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              | 1 A      |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             | •••••     |             |           |            |            |           |              |          |
| 805649-AB-6   |                                          |          | 04/29/2021    | SCHEDULED REDEMPTION        |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            | 3,075     | 04/14/2022   | 1.A      |
| 912828-4L-1   | TREASURY NOTE                            |          | 05/19/2021    | BNP CAPITAL MARKETS         |           | 5,304,473     | 5,050,000   |              |             |                                         | (817)       |                                         | (817)       |           |             |           | 250.188    |            |           | 04/30/2023   | 1.A      |
| 912828-4T-4   | TREASURY NOTE                            |          | 06/15/2021    | MATURED                     |           | 10,000,000    |             | 10,010,156   |             |                                         | (1,603)     |                                         | (1,603)     |           |             |           |            |            |           | 06/15/2021   | 1 4      |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           | 070.000    | 070 000    |           |              | 4 4      |
|               | TREASURY NOTE                            |          | 05/19/2021    | HSBC SECURITIES, INC        |           | 4,348,594     | 4,000,000   |              |             |                                         | 1,805       |                                         |             |           |             |           |            |            |           |              |          |
| 912828-WG-1   | TREASURY NOTE                            |          | 04/30/2021    | MATURED                     |           | 1, 300, 000   |             | 1,310,207    |             |                                         | (2,306)     |                                         | (2,306)     |           |             |           |            |            | 14,625    | 04/30/2021   | 1.A      |
| 912828-YC-8   | TREASURY NOTE                            |          | 05/19/2021    | BARCLAYS                    |           | .9.459.708    | 9.420.700   |              | 9.409.814   |                                         | 6.262       |                                         | 6.262       |           | 9.416.076   |           | .43.632    | .43.632    | 101.759   | .08/31/2021  | 1.A      |
|               | TREASURY NOTE                            |          | 04/20/2021    | MORGAN STANLEY              |           | 4,221,732     | 4,209,400   | 4,217,621    | 4,214,521   |                                         | (1,240)     |                                         | (1,240)     |           | 4,213,280   |           |            |            |           |              | 1 A      |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              |          |
|               | TREASURY NOTE                            |          | 05/19/2021    | CITADEL SECURITIES LLC .    |           |               | 1,000,400   | 1,000,009    | 1,000,042   |                                         |             |                                         |             |           | 1,000,073   |           | (15,812)   | (15,812)   |           | 06/30/2025   |          |
| 91282C-AP-6   | TREASURY NOTE                            |          | 04/20/2021    | JPMORGAN CHASE & CO         |           |               |             |              |             |                                         |             |                                         |             |           |             |           | (421)      | (421)      |           | 10/15/2023   | 1.A FE   |
|               | TREASURY NOTE                            |          | 05/19/2021    | HSBC SECURITIES. INC.       |           | 1,875,590     | 2,012,200   |              | 2,000,912   |                                         | 420         |                                         | 420         |           | 2,001,331   |           | (125,741)  | (125,741)  | 9.043     |              | 1.A FE   |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              |          |
|               | TREASURY NOTE                            |          | 05/19/2021    | Various                     |           | 64,499,010    |             | 65,043,781   | 65,043,723  |                                         | (814)       |                                         | (814)       |           |             |           | (5,770)    | (5,770)    |           | 11/30/2022   | 1.A FE   |
| 91282C-AY-7   | TREASURY NOTE                            |          | 05/19/2021    | JPMORGAN CHASE & CO         |           | 12,505,857    | 13,017,400  | 12,988,416   |             |                                         | 1,561       |                                         | 1,561       |           |             |           | (484, 232) | (484,232)  |           | 11/30/2027   | 1.A FE   |
| 91282C-A7-4   | TREASURY NOTE                            | 1        | 04/13/2021    | CITADEL SECURITIES LLC .    |           | 15, 113, 709  |             |              |             |                                         |             |                                         |             |           |             |           | (273,315)  | (273, 315) |           | 11/30/2025   | 1.A FE   |
|               | TREASURY NOTE                            |          | 04/20/2021    | CITADEL SECURITIES LLC .    |           |               |             | 4,994,484    | 4,994,556   |                                         |             |                                         |             |           |             |           | (9,265)    | (9,265)    |           |              |          |
|               |                                          |          |               | UTTADEL SECURITIES LLC .    |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              | 1.A FE   |
| 0599999. 5    | Subtotal - Bonds - U.S. Governments      |          |               |                             |           | 137, 297, 892 | 138.050.223 | 137,982,647  | 137.983.918 |                                         | 3,391       | 1                                       | 3.391       | 1         | 137.987.308 |           | (242,826)  | (242,826)  | 541.085   | XXX          | XXX      |
|               | SYNGENTA FINANCE NV                      | n        | 04/23/2021    | MATURED                     |           |               |             |              |             | 1                                       | 2,001       |                                         | 2,501       | 1         |             |           | (, )=0/    | (, )=0/    |           | 04/23/2021   |          |
|               |                                          | υ        |               | MATONED                     |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              |          |
| 1099999. 5    | Subtotal - Bonds - All Other Governme    | ents     |               |                             |           | 3,000,000     | 3,000,000   | 3,000,000    | 3,000,000   |                                         | 1           | 1                                       | 1           | 1         | 3,000,000   |           |            | 1          | 58,667    | XXX          | XXX      |
|               | GROSSE ILE TWP MICH SCH DIST             |          |               | MATURED                     |           | 410,000       |             |              |             | 1                                       | (4,223)     |                                         | (4,223)     |           |             |           | 1          | İ          |           |              |          |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           | 1            |          |
| 1799999. 5    | Subtotal - Bonds - U.S. States, Territor | ries ai  | nd Possess    | ions                        |           | 410,000       | 410,000     | 449,499      | 414,223     |                                         | (4,223)     |                                         | (4,223)     |           | 410,000     |           |            | 1          | 10,250    | XXX          | XXX      |
|               |                                          |          |               | ASSIGNMENT OF SECURITIES    |           |               |             |              |             |                                         | 1           |                                         | 1           |           |             |           | 1          |            |           |              |          |
| 547040 00 0   |                                          |          | 00/04/0001    | AUDITORNALINE OF BLOUNTITES |           | F 000 000     | F 000 000   | F 000 000    | F 000 000   |                                         | 1           |                                         | 1           |           | F 000 000   |           |            | 1          | 447 700   | 00/04/00000  | 1.0.55   |
|               | LAS VEGAS VY WTR DIST TAXABLE - REF SERB |          | 06/01/2021    |                             |           | 5,000,000     | 5,000,000   | 5,000,000    | 5,000,000   |                                         |             |                                         |             |           | 5,000,000   |           |            |            |           |              | 1.C FE   |
| 68583R-BR-2   | OREGON CMNTY CLG LTD TAX PENSION 2004    |          | 06/30/2021    | SCHEDULED REDEMPTION        |           | 1,209,247     |             | 1,209,247    | 1,209,247   |                                         |             |                                         |             |           | 1,209,247   |           |            |            |           | 06/30/2023   | 1.F FE   |
| 686053-CI - 1 | OREGON SCH BRD PENSION OBLIG 03A         |          | .06/30/2021   | MATURED                     |           | 44,605,000    |             |              | 43,292,022  |                                         | 1,312,978   |                                         | 1,312,978   |           |             |           |            |            |           | .06/30/2021  | 1.E FE   |
|               |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              |          |
|               |                                          | 1        |               | ASSIGNMENT OF SECURITIES    |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            | 1          |           |              |          |
| 895130-K3-5   | TRENTON NJ G O PENSION 2003 A CAP        |          | 04/01/2021    |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           | 04/01/2022   | 1.F FE   |
| 2/00000       | Subtotal - Bonds - U.S. Political Subdiv | vision   |               | Territories and Posso       | ecione    | 51,698,826    | 51,754,247  | 22, 153, 245 | 50,372,507  |                                         | 1,326,316   |                                         | 1.326.316   |           | 51,698,823  |           | 0          | 3          | 150.592   | XXX          | XXX      |
| 2733333. 3    |                                          | 101011   | is or oraces, |                             |           | 01,090,020    | JI,/J4,24/  | 22, 103, 245 | 00,372,007  | ł                                       | 1,320,310   | +                                       | 1,320,310   |           | 01,090,023  |           | 3          | 3          | 100,092   | ~~~          | ~~~      |
| 1             |                                          | 1        | 1             | ASSIGNMENT OF SECURITIES    |           | 1             |             |              |             |                                         | 1           | 1                                       | 1           |           |             |           |            | 1          |           | 1            | 1        |
| 02554C-AB-5   | AMERICAN EAGLE NW LLC WA MILITARY 05A    | 1        | 06/15/2021    |                             |           |               |             |              |             |                                         | 1           | 1                                       | 1           | 1         |             |           |            | 1          |           | 12/15/2028   | 1.D FE   |
|               | CHEROKEE COLO MET DIST                   |          |               | UMB BANK                    |           |               |             |              |             | [                                       | (102)       |                                         | (102)       |           |             |           | 1.841      |            |           | 08/01/2050   |          |
|               | IGENUNEE GULU MET DIST                   |          |               | UND DAINA                   |           |               | ∠∪,∪∪∪      |              |             |                                         | (102)       |                                         | (102)       | h         |             |           |            |            |           | 00/01/2000   | I.U FE   |
| 104131-02-3   |                                          |          |               |                             |           |               |             |              |             |                                         |             |                                         |             |           |             |           |            |            |           |              |          |

# SCHEDULE D - PART 4

|               |                                       |            |                          |           | Jig-renn bu |           |           | uccined of C |                                         | Jispuseu u   | n Duning t |                | antei           |            |             |            |            |                |          |
|---------------|---------------------------------------|------------|--------------------------|-----------|-------------|-----------|-----------|--------------|-----------------------------------------|--------------|------------|----------------|-----------------|------------|-------------|------------|------------|----------------|----------|
| 1             | 2                                     | 3 4        | 5                        | 6         | 7           | 8         | 9         | 10           | Ch                                      | nange In Roc | k/Adjusted | Carrying Value | 16              | 17         | 18          | 19         | 20         | 21             | 22       |
|               | =                                     | , v        | Ũ                        | v         | '           | Ŭ         | Ū         | 10           |                                         |              |            |                |                 |            | 10          | 10         | 20         |                |          |
|               |                                       |            |                          |           |             |           |           |              | 11                                      | 12           | 13         | 14             | 15              |            |             |            |            |                | NAIC     |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                | Desig-   |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                | 0        |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                | nation,  |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                | NAIC     |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                |          |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            | Total          | Total           |            |             |            |            |                | Desig-   |
|               |                                       |            |                          |           |             |           |           |              |                                         |              | Current    | Change in F    | oreign          |            |             |            | Bond       |                | nation   |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                | <b>U</b>        |            |             |            |            |                |          |
|               |                                       |            |                          |           |             |           |           |              |                                         |              | Year's     | Book/ Ex       | change Book/    |            |             |            | Interest/  |                | Modifier |
|               |                                       |            |                          |           |             |           |           | Prior Year   |                                         | Current      | Other Thar |                | ange in Adjuste | d Foreigr  |             |            | Stock      | Stated         | and      |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                |          |
|               |                                       |            |                          |           |             |           |           | Book/        | Unrealized                              | Year's       | Temporary  | Carrying       | Book Carrying   | g Exchang  | e Realized  |            | Dividends  | Con-           | SVO      |
| CUSIP         |                                       |            |                          | Number of |             |           |           | Adjusted     |                                         |              |            |                |                 |            | Gain        | Total Gain | Received   | tractual       | Admini-  |
|               |                                       |            |                          |           |             |           |           |              | Valuation                               | (Amor-       | Impairmen  | t Value /A     |                 |            |             |            |            |                |          |
| Ident-        |                                       | For- Dispo | sal Name                 | Shares of | Consid-     |           | Actual    | Carrying     | Increase/                               | tization)/   | Recog-     | (11 + 12 - C   | arrying Disposa | l (Loss) c | n (Loss) on | (Loss) on  | During     | Maturity       | strative |
| ification     | Description                           |            |                          |           |             | DerVelue  |           |              |                                         |              | 0          |                |                 |            |             |            | 0          |                |          |
| ification     | Description                           | eign Dat   |                          | Stock     | eration     | Par Value | Cost      | Value        | (Decrease)                              | Accretion    | nized      | 13) \          | Value Date      | Disposa    | al Disposal | Disposal   | Year       | Date           | Symbol   |
|               |                                       |            | ASSIGNMENT OF SECURITIE  | ES        |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                |          |
| 232263-AD-5   | CUYAHOGA CNTY OH ECON DEV GATEWAY 92A |            | 121                      |           | 1,450,000   | 1,450,000 | 1,462,818 | 1,442,883    |                                         |              |            | 3, 196         |                 | 179        |             |            |            | 06/01/2022 .   |          |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                |          |
|               | FED HOME LOAN MTG CORP #C90778        |            |                          |           |             | 8,902     | 9,453     | 9, 140       |                                         | (238)        |            | (238)          | 8,              |            |             |            |            | 11/01/2023 .   | 1.A      |
| 3128E2-7C-4   | FED HOME LOAN MTG CORP #D96291        |            | 21 SCHEDULED REDEMPTION  |           |             | 4,251     | 4,513     |              |                                         | (118)        |            | (118)          | 4.              | 251        |             |            |            | 09/01/2023 .   | 1.A      |
|               | FED HOME LOAN MTG CORP 1289 PZ RMBS   |            |                          |           |             |           |           | 18, 187      |                                         |              |            |                |                 |            |             |            | 652        |                | 1 A      |
|               |                                       |            |                          |           |             | 20.687    |           |              |                                         | 63           |            |                |                 |            |             |            |            |                | 1 A      |
|               | FED HOME LOAN MTG CORP 1302 PZ RMBS   |            |                          |           | 20,687      |           |           |              |                                         |              |            | 63             |                 |            |             |            |            | 06/15/2022 .   |          |
| 312911-4L-1   | FED HOME LOAN MTG CORP 1376 Z RMBS    |            | 021 SCHEDULED REDEMPTION |           |             |           | 14 , 137  |              |                                         |              |            |                |                 |            |             |            |            | 09/15/2022 .   | 1.A      |
| 3133T5-CW-1   | FED HOME LOAN MTG CORP 1725 Z RMBS    |            | 21 SCHEDULED REDEMPTION  |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            | 04/15/2024 .   | 1.A      |
|               | FED HOME LOAN MTG CORP GOLD #A23538   |            |                          | . [       |             |           |           |              | [                                       | 6            | [          | 6              |                 | 290        |             |            |            | 06/01/2034 .   | 1 A      |
|               |                                       |            |                          |           |             |           |           |              |                                         | 0            |            | 0              |                 |            |             |            | b          |                |          |
|               | FED HOME LOAN MTG CORP GOLD #A30263   |            |                          |           | 630         |           | 624       |              |                                         | 4            |            | 4              |                 | 530        |             |            | 15         | 12/01/2034 .   | 1.A      |
|               | FED HOME LOAN MTG CORP GOLD #A31550   |            | 21 SCHEDULED REDEMPTION  |           |             |           |           |              |                                         | 6            |            |                | L               | 297        |             |            |            | .03/01/2035    |          |
|               | FED HOME LOAN MTG CORP GOLD #C00043   |            |                          |           | 48          |           |           | 48           | 1                                       |              |            |                | Γ               | 48         |             |            | 4          | 06/01/2021 .   | 1 A      |
|               |                                       |            |                          |           |             |           |           |              |                                         | (4)          |            | (4)            |                 | 203        |             |            |            |                |          |
|               | FED HOME LOAN MTG CORP GOLD #C00091   |            |                          |           |             |           |           |              | •••••                                   | (1)          |            | (1)            |                 |            |             |            |            | 12/01/2021 .   | 1.A      |
| 31292G-7H-3   | FED HOME LOAN MTG CORP GOLD #C00896   |            | 21 SCHEDULED REDEMPTION  |           | 51          | 51        | 53        |              |                                         | (4)          |            | (4)            |                 | .51        |             |            | 2          | 12/01/2029 .   | 1.A      |
| 31292H-AK-0   | FED HOME LOAN MTG CORP GOLD #C00910   | 06/01/2    | 21 SCHEDULED REDEMPTION  |           | 40          | 40        | 41        | 42           |                                         | (2)          |            | (2)            |                 | 40         |             |            | 1          | .01/01/2030    | 1.A      |
|               | FED HOME LOAN MTG CORP GOLD #C01108   |            |                          |           |             | 55        | 55        |              |                                         | ,            |            |                |                 | 55         |             |            | 2          |                | 1 A      |
|               |                                       |            |                          |           |             |           |           |              |                                         | (4)          |            | (4)            |                 |            |             |            | ·····4     |                |          |
|               | FED HOME LOAN MTG CORP GOLD #C01273   | 06/01/2    |                          |           |             | 10 .      | 10        | 10           | • • • • • • • • • • • • • • • • • • • • | (1)          |            | (1)            |                 | .10        |             |            |            | 10/01/2031 .   | 1.A      |
| 31292H-P3-2   | FED HOME LOAN MTG CORP GOLD #C01342   |            | 21 SCHEDULED REDEMPTION  |           |             |           | 28        |              |                                         | (2)          |            | (2)            |                 | .27        |             |            | 1          | 02/01/2032 .   | 1.A      |
| 31294E-PM-5   | FED HOME LOAN MTG CORP GOLD #C37628   |            | 21 SCHEDULED REDEMPTION  |           | 34          | 34        | 36        | 37           |                                         | (3)          |            | (3)            |                 | 34         |             |            | 2          | .04/01/2030    | 1.A      |
|               | FED HOME LOAN MTG CORP GOLD #C40149   |            |                          |           |             | 457       | 469       | 469          |                                         | (12)         |            | (12)           |                 | 157        |             |            | 20         | 07/01/2030 .   | 1 /      |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                |          |
|               | FED HOME LOAN MTG CORP GOLD #C80391   | 06/01/2    |                          |           | 554         |           | 614       | 614          |                                         | (60)         |            | (60)           |                 | 554        |             |            | 19         | 03/01/2026 .   | 1.A      |
| 31283H-GE-9   | FED HOME LOAN MTG CORP GOLD #G01097   |            | 21 SCHEDULED REDEMPTION  |           |             |           |           |              |                                         | (13)         |            | (13)           |                 | 196        |             |            |            | 12/01/2029 .   | 1.A      |
| 31283H-H6-5   | FED HOME LOAN MTG CORP GOLD #G01153   | 06/01/2    | 21 SCHEDULED REDEMPTION  |           | 8           | 8         | 8         | 9            |                                         | (1)          |            | (1)            |                 | 8          |             |            |            | . 11/01/2030 . | 1 A      |
|               | FED HOME LOAN MTG CORP GOLD #G01173   |            |                          |           |             | 87        |           |              |                                         |              |            |                |                 | .87        |             |            | 0          | 01/01/2031 .   | 1 A      |
|               |                                       |            |                          |           |             |           |           |              |                                         | (6)          |            | (6)            |                 |            |             |            | د          |                |          |
|               | FED HOME LOAN MTG CORP GOLD #G05322   |            |                          |           | 12,724      |           |           |              |                                         | (428)        |            | (428)          |                 |            |             |            |            | 08/01/2038 .   | 1.A      |
| 3128MJ-CJ-7   | FED HOME LOAN MTG CORP GOLD #G08072   |            | 21 SCHEDULED REDEMPTION  |           | 2,082       | 2,082     | 2,062     |              |                                         |              |            |                |                 |            |             |            |            | 08/01/2035 .   | 1.A      |
| 3128MJ-H9-4   | FED HOME LOAN MTG CORP GOLD #G08255   |            | 21 SCHEDULED REDEMPTION  |           |             |           |           |              |                                         | (152)        |            | (152)          | 4.              | 508        |             |            |            | .03/01/2038 .  | 1.A      |
|               | FED HOME LOAN MTG CORP GOLD #G12798   |            |                          |           | 5.999       |           |           |              |                                         |              |            | (67)           |                 |            |             |            |            | .09/01/2022    | 1 /      |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                |          |
|               | FED HOME LOAN MTG CORP GOLD #G13087   | 06/01/2    | 021 SCHEDULED REDEMPTION |           |             |           | 3,717     | 3,643        |                                         | (54)         |            | (54)           |                 |            |             |            | 85         | 04/01/2023 .   | I.A      |
|               | FED HOME LOAN MTG CORP GOLD #G13352   |            | 21 SCHEDULED REDEMPTION  |           |             |           | 12,943    |              |                                         | (242)        |            | (242)          |                 | 196        |             |            |            | 12/01/2023 .   | 1.A      |
| 3128MC-C5-2   | FED HOME LOAN MTG CORP GOLD #G13492   | .06/01/2   | 21 SCHEDULED REDEMPTION  |           |             |           |           |              |                                         | (544)        |            | (544)          |                 | 273        |             |            | 613        | 02/01/2024 .   | 1.A      |
|               | FED HOME LOAN MTG CORP GOLD #G13501   |            |                          |           | 10,852      | 10,852    |           | 11,082       |                                         | (230)        |            | (230)          |                 |            |             |            |            | 01/01/2024     | 1 A      |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                |          |
|               | FED HOME LOAN MTG CORP GOLD #G13546   | 06/01/2    |                          |           | 7,363       |           |           | 7,532        |                                         | (169)        |            | ( 169)         |                 |            |             |            |            | 04/01/2024 .   | 1.A      |
| 3128MM-HF-3   | FED HOME LOAN MTG CORP GOLD #G18229   |            |                          |           | 4,310       | 4,310     | 4,465     | 4,369        |                                         | (58)         |            | (58)           | 4,              | 310        |             |            |            | 01/01/2023 .   | 1.A      |
|               | FED HOME LOAN MTG CORP GOLD #G18233   |            |                          |           | 1,721       |           |           | 1,745        | 1                                       | (24)         |            | (24)           | 1,              |            |             |            | 39         | 02/01/2023 .   | 1.A      |
|               | FED HOME LOAN MTG CORP GOLD #G18258   | 06/01/2    |                          |           |             | 4,917     |           |              |                                         | (24)         |            | (73)           |                 |            |             |            | 115        |                | 1 A      |
|               |                                       |            |                          |           |             |           |           |              | ·····                                   |              |            |                |                 |            |             |            |            |                |          |
|               | FED HOME LOAN MTG CORP GOLD #G18310   |            |                          |           | 3,616       |           | 3,745     | 3,673        |                                         | (57)         |            | (57)           |                 |            |             |            | 85         | 05/01/2024 .   | 1.A      |
| 3128PK-MQ-4   | FED HOME LOAN MTG CORP GOLD #J07567   |            | 21 SCHEDULED REDEMPTION  |           |             |           | 3,342     |              |                                         | (42)         |            | (42)           |                 | 227        |             |            |            | 04/01/2023 .   | 1.A      |
|               | FED HOME LOAN MTG CORP GOLD #J09523   | .06/01/2   |                          |           | 15, 126     | 15.126    |           | 15.415       |                                         | (289)        |            | (289)          | 15.             |            |             |            | 369        | .04/01/2024    | 1 A      |
|               | FED HOME LOAN MTG CORP GOLD #N70058   |            |                          |           |             |           | 1.793     |              |                                         | (10)         |            | (10)           |                 | 753        |             |            |            |                | 1 A      |
|               |                                       |            |                          |           |             |           |           |              | ·····                                   | , ,          |            | ( IV)          |                 |            |             |            |            | 07/01/2023 .   |          |
|               | FED HOME LOAN MTG CORP GOLD #P20054   | 06/01/2    |                          |           |             |           |           |              |                                         | 7            |            | 7              |                 | 324        |             |            | 23         | 08/01/2028 .   | 1.A      |
| 313615-GJ-9   | FED NATL MTG ASSOC #050601            |            | 21 SCHEDULED REDEMPTION  |           |             |           |           |              |                                         | (4)          |            | (4)            |                 | 154        |             |            | 6          | 07/01/2022 .   | 1.A      |
|               | FED NATL MTG ASSOC #253348            | .06/01/2   |                          |           |             | 31        |           |              |                                         | (3)          |            | (3)            |                 | 31         |             |            | 1          | .06/01/2030    | 1.4      |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 | 95         |             |            | A          |                | 1 A      |
|               | FED NATL MTG ASSOC #253517            |            |                          |           |             |           |           |              |                                         | (13)         |            | (13)           |                 |            |             |            |            | 11/01/2030 .   |          |
|               | FED NATL MTG ASSOC #253641            | 06/01/2    |                          |           | 110         |           | 116       | 124          |                                         | (15)         |            | (15)           |                 | 110        |             |            | 5          | 01/01/2031 .   | 1.A      |
| 31371J-3J-1   | FED NATL MTG ASSOC #253801            |            |                          |           |             | .20       |           |              | L                                       | L            |            | L              | L.              | .20        |             | L          |            | 05/01/2021 .   |          |
|               | FED NATL MTG ASSOC #253847            |            |                          |           | 47          | 47        | 45        | 47           |                                         |              |            |                |                 | 47         |             |            |            | .05/01/2021    | 1.A      |
|               |                                       |            |                          |           |             |           | ••••••    |              |                                         |              |            |                |                 |            |             |            |            |                |          |
|               | FED NATL MTG ASSOC #253885            |            |                          |           | 14          | 14        | 14        | 14           |                                         |              |            | ····· ·        |                 | . 14       |             |            |            | 07/01/2021 .   | I.A      |
| 31371K-EQ-0   | FED NATL MTG ASSOC #254043            |            |                          |           |             |           | 176       |              |                                         | 1            |            | 1              |                 | 181        |             |            |            | 10/01/2021 .   | 1.A      |
|               | FED NATL MTG ASSOC #254085            |            |                          |           |             |           |           |              |                                         | 2            |            | 2              |                 | 309        |             |            | 9          | 11/01/2021 .   | 1.A      |
|               | FED NATL MTG ASSOC #254003            |            |                          |           |             |           |           |              |                                         | (6)          |            | (6)            |                 | .82        |             |            | ر<br>د     |                | 1 A      |
|               |                                       |            |                          |           |             |           |           |              |                                         | (6)          |            | (6)            |                 |            |             |            | <u>د</u> ع |                |          |
|               | FED NATL MTG ASSOC #254193            |            |                          |           |             |           |           |              |                                         | L1           |            | 1              |                 | 185        |             |            | 5          | 02/01/2022 .   | 1.A      |
| 31371K-LL-3   | FED NATL MTG ASSOC #254231            |            | 21 SCHEDULED REDEMPTION  |           |             |           |           |              |                                         |              |            |                |                 | 374        |             |            | 11         | 03/01/2022 .   | 1.A      |
|               | FED NATL MTG ASSOC #254374            |            |                          |           |             | 537       |           |              |                                         | 9            |            | 8              |                 | 537        |             |            |            | 06/01/2022 .   | 1 4      |
| 010/ III-00-0 | 1 LD INTIL MIN ROOUL TEOHOIH          |            | 21 OVILUULLU NLULWE'IIVN |           |             |           |           |              |                                         | 0            |            | U              |                 |            |             |            | ıə         |                |          |
|               |                                       |            |                          |           |             |           |           |              |                                         |              |            |                |                 |            |             |            |            |                |          |

# **SCHEDULE D - PART 4**

|                                         |                 | 1            |                        | SHOW AILLU |         |           | 1      |            |                                         |               |            |               |           |          |             |           |            |                                       |             |          |
|-----------------------------------------|-----------------|--------------|------------------------|------------|---------|-----------|--------|------------|-----------------------------------------|---------------|------------|---------------|-----------|----------|-------------|-----------|------------|---------------------------------------|-------------|----------|
| 1 2                                     | 3               | 4            | 5                      | 6          | 7       | 8         | 9      | 10         | Ch                                      | nange In Book | k/Adjusted | Carrying Valu | e         | 16       | 17          | 18        | 19         | 20                                    | 21          | 22       |
|                                         | Ŭ               |              | Ũ                      | Ŭ          |         | Ŭ         | Ŭ      | 10         |                                         |               |            |               |           | 10       |             | 10        | 10         | 20                                    |             |          |
|                                         |                 |              |                        |            |         |           |        |            | 11                                      | 12            | 13         | 14            | 15        |          |             |           |            |                                       |             | NAIC     |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             | Desig-   |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             | Desig-   |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             | nation,  |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             |          |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             | NAIC     |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            | Total         | Total     |          |             |           |            |                                       |             | Desig-   |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            | Total         | Total     |          |             |           |            |                                       |             | Desig-   |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               | Current    | Change in     | Foreign   |          |             |           |            | Bond                                  |             | nation   |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             |          |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               | Year's     | Book/ E       | Exchange  | Book/    |             |           |            | Interest/                             |             | Modifier |
|                                         |                 |              |                        |            |         |           |        | Deleavy    |                                         |               |            |               |           |          | E a nationa |           |            | Oteals                                | 04-4-4      |          |
|                                         |                 |              |                        |            |         |           |        | Prior Year |                                         | Current C     | Other Than | Adjusted (    | Change in | Adjusted | Foreign     |           |            | Stock                                 | Stated      | and      |
|                                         |                 |              |                        |            |         |           |        | Book/      | Linnadiand                              | Veerle        | Tomporary  | Corning       | Deels     | Corning  | Exchange    | Realized  |            | Dividends                             | Con-        | SVO      |
|                                         |                 |              |                        |            |         |           |        | DOOK/      | Unrealized                              | Year's        | Temporary  | Carrying      | Book      | Carrying | Literariye  | Realizeu  |            |                                       | 0011-       |          |
| CUSIP                                   |                 |              |                        | Number of  |         |           |        | Adjusted   | Valuation                               | (Amor- I      | mpairment  | Value         | /Adjusted | Value at | Gain        | Gain      | Total Gain | Received                              | tractual    | Admini-  |
|                                         | _               |              |                        |            |         |           |        |            |                                         | · ·           |            |               |           |          |             |           |            |                                       |             |          |
| Ident-                                  | For-            | Disposal     | Name                   | Shares of  | Consid- |           | Actual | Carrying   | Increase/                               | tization)/    | Recog-     | (11 + 12 -    | Carrying  | Disposal | (Loss) on   | (Loss) on | (Loss) on  | During                                | Maturity    | strative |
|                                         |                 |              |                        |            |         | DenValue  |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             |          |
| ification Description                   | eign            | Date         | of Purchaser           | Stock      | eration | Par Value | Cost   | Value      | (Decrease)                              | Accretion     | nized      | 13)           | Value     | Date     | Disposal    | Disposal  | Disposal   | Year                                  | Date        | Symbol   |
|                                         |                 | 06/01/2021   | SCHEDULED REDEMPTION   |            |         |           |        |            |                                         | 2             |            | 2             |           |          |             |           |            | 6                                     | 07/01/2022  | 1 /      |
|                                         |                 |              |                        |            |         |           |        |            |                                         | ·····2        |            |               |           |          |             |           |            |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            | 11                                    | 09/01/2022  | . 1.A    |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         |           |        |            |                                         | 6             |            | 6             |           |          |             |           |            | 13                                    |             | 1.A      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            | 25                                    | 03/01/2033  | . 1.A    |
|                                         | 1               |              | SCHEDULED REDEMPTION   | 1          |         |           |        |            | 1                                       | (3,373)       |            | (3,373)       |           |          |             |           | 1          | .1.813                                |             | 1.A      |
|                                         | 1               |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             | 1 A      |
|                                         |                 | 06/01/2021   | SCHEDULED REDEMPTION   |            | 8       | ß         | ß      | ø          |                                         |               |            | ····· ···     |           | ß        |             |           |            |                                       | 02/01/2036  |          |
| 31371N-TS-4 FED NATL MTG ASSOC #257161  |                 | 06/01/2021   | SCHEDULED REDEMPTION   | L          | 5,495   |           |        |            | L                                       | (589)         |            | (589)         | I         |          |             |           |            |                                       | 04/01/2038  | 1.A      |
|                                         | 1               |              |                        | 1          |         |           |        |            |                                         |               |            |               |           |          |             |           |            | 30                                    |             | 1 /      |
|                                         | ·   · · · · · · | 06/01/2021   | . SCHEDULED REDEMPTION |            |         | 1,394     | 1,430  | 1,408      | • • • • • • • • • • • • • • • • • • • • | (14)          |            | (14)          |           | 1,394    |             |           |            |                                       | 05/01/2023  |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         |           |        |            |                                         | (2)           |            | (2)           |           |          |             |           |            | 2                                     | 12/01/2025  | . 1.A    |
|                                         |                 | 06/01/2021   | SCHEDULED REDEMPTION   |            | 55      | 55        | 59     |            |                                         | (6)           |            | (6)           |           | 55       |             |           |            |                                       | 04/01/2030  | 1 /      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            | ·····4                                |             |          |
|                                         |                 |              | SCHEDULED REDEMPTION   |            |         |           |        | 60         |                                         | (5)           |            | (5)           |           |          |             |           |            | 2                                     | 07/01/2030  | . 1.A    |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         |           |        |            |                                         | (4)           |            | (4)           |           |          |             |           |            | 2                                     | 04/01/2031  | 1 A      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            | (4)           |           |          |             |           |            | <i>u</i>                              |             | 1.0      |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         | 85        | 85     | 85         |                                         |               |            |               |           | 85       |             |           |            | 3                                     | 06/01/2030  | . 1.A    |
|                                         |                 | 06/01/2021   | SCHEDULED REDEMPTION   |            |         |           |        |            |                                         | (12)          |            | (12)          |           | .109     |             |           |            | 1                                     |             | 1 4      |
|                                         |                 |              |                        |            |         |           |        |            |                                         | (12)          |            | (12)          |           |          |             |           |            |                                       |             |          |
|                                         |                 |              | . SCHEDULED REDEMPTION |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       | 06/01/2021  | . 1.A    |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | 1       | 1         | 1      | 1          |                                         |               |            |               |           | 1        |             |           |            |                                       | 08/01/2031  | 1 4      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           | ••••••     |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | 114     |           |        |            |                                         |               |            |               |           | 114      |             |           |            |                                       | 02/01/2033  | . 1.A    |
|                                         |                 | 06/01/2021   | SCHEDULED REDEMPTION   |            |         |           |        |            |                                         | (48)          |            | (48)          |           | .769     |             |           |            | 24                                    |             | 1 A      |
|                                         |                 |              |                        |            |         |           |        |            | •••••                                   |               |            |               |           |          |             |           | ••••••     |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | 1, 195  | 1, 195    | 1,251  | 1,259      |                                         | (64)          |            |               |           | 1, 195   |             |           |            |                                       | 09/01/2033  | . 1.A    |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         |           |        | .2.988     |                                         | (77)          |            | (77)          |           | 2,912    |             |           |            | 89                                    |             | 1 4      |
|                                         |                 |              |                        |            |         |           |        |            |                                         | (11)          |            | (//)          |           |          |             |           |            |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         | 55        | 55     | 55         |                                         |               |            |               |           |          |             |           |            | Z                                     | 05/01/2036  | . I.A    |
|                                         |                 | 06/01/2021 . | SCHEDULED REDEMPTION   |            |         |           |        |            |                                         | (16)          |            | (16)          |           | .559     |             |           |            | 17                                    | 11/01/2036  | 1 A      |
|                                         |                 |              |                        |            | 3,385   |           |        | 3.475      |                                         |               |            |               |           |          |             |           |            | 103                                   |             | 4 4      |
| 31403D-WG-0 FED NATL MTG ASSOC #745947  |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         |           |        |            |                                         | (89)          |            | (89)          |           |          |             |           |            |                                       | 10/01/2036  | . I.A    |
|                                         |                 | 06/01/2021   | SCHEDULED REDEMPTION   |            |         |           |        |            |                                         | (17)          |            | (17)          |           |          |             |           |            |                                       | 04/01/2034  | 1.A      |
|                                         |                 | 06/01/2021   | SCHEDULED REDEMPTION   |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             | 4 4      |
|                                         |                 |              |                        |            | 725     |           |        |            |                                         | (3)           |            |               |           |          |             |           |            | 22                                    | 08/01/2034  | . I.A    |
|                                         |                 | 06/01/2021   | SCHEDULED REDEMPTION   |            |         |           |        |            |                                         | (142)         |            | ( 142)        |           |          |             |           |            | .944                                  | 02/01/2035  | 1.A      |
| .31407L-DD-6 FED NATL MTG ASSOC #833600 |                 |              | SCHEDULED REDEMPTION   |            |         |           |        |            |                                         | (7)           |            | (7)           |           |          |             |           |            | 0                                     |             | 1 /      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           | ••••••     | و                                     |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         |           |        |            |                                         | (6)           |            |               |           |          |             |           |            | 11                                    | 12/01/2035  | 1.A      |
|                                         |                 |              | . SCHEDULED REDEMPTION |            | 98      | 98        | 98     |            |                                         |               |            |               |           | 98       |             |           |            | 3                                     | 04/01/2036  | 1 A      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           | ••••••     |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | 16      | 16        | 16     | 16         |                                         |               |            |               |           | 16       |             |           |            | 1                                     | 02/01/2036  | . I.A    |
|                                         | 1               | 06/01/2021   | SCHEDULED REDEMPTION   | 1          |         | .63       | 63     |            | 1                                       | I             |            |               |           | 63       |             |           |            | 2                                     |             | 1.A      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            | <i>F</i>                              |             | 1 1      |
|                                         |                 | 06/01/2021   | SCHEDULED REDEMPTION   | ·····      | 5       | ¢         | 5      | ¢          | ·····                                   | <b>↓</b>      |            |               |           | 5        |             |           |            |                                       | 02/01/2036  | . 1.8    |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | 2, 173  |           | 2,252  |            |                                         | (29)          |            | (29)          |           | 2, 173   |             |           |            | 51                                    | 03/01/2023  | . 1.A    |
|                                         | 1               | .06/01/2021  | SCHEDULED REDEMPTION   |            |         |           |        |            |                                         | (1)           |            | (1)           |           | .30      |             |           |            | 4                                     |             | 1 A      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            | ······                                |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         |           |        |            |                                         | (1)           |            | (1)           | L.        |          |             |           |            | 1                                     | 05/01/2036  | . 1.A    |
|                                         | 1               | .06/01/2021  | SCHEDULED REDEMPTION   | 1          |         |           |        |            | 1                                       | (3)           |            | (3)           |           |          |             |           | I          | 3                                     | .08/01/2036 | 1.A      |
|                                         |                 |              |                        | ·          |         |           |        |            |                                         |               |            |               |           |          | ••••••      |           |            | ه                                     |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | 511     |           |        |            |                                         | (3)           |            | (3)           |           |          |             |           |            | 10                                    | 02/01/2022  | . 1.A    |
|                                         |                 |              | SCHEDULED REDEMPTION   |            |         |           |        | .2.045     |                                         | (18)          |            | (18)          |           | .2.027   |             |           |            | ∆R                                    | 04/01/2022  | 1.4      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         | 65        | 67     | 67         |                                         | (2)           |            | (2)           |           | 65       |             |           |            | 2                                     | 09/01/2036  | . I.A    |
|                                         | 1               |              | SCHEDULED REDEMPTION   | 1          |         |           |        |            | 1                                       |               |            | (7)           |           |          |             |           | 1          | 8                                     |             | 1.A      |
|                                         | 1               |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | 652     |           |        |            |                                         | (7)           |            | (7)           |           |          |             |           |            | 20                                    | 08/01/2036  | . I.A    |
|                                         |                 | 06/01/2021   | SCHEDULED REDEMPTION   | L          |         |           |        |            |                                         |               |            | L             |           | 3        |             |           |            |                                       |             | . 1.A    |
|                                         | 1               | 06/01/2021   | SCHEDULED REDEMPTION   |            |         | 0.020     | 0 000  | 2 000      |                                         | (01)          |            | (04)          |           |          |             |           |            | 68                                    |             | 1 A      |
|                                         |                 |              |                        |            |         | 2,878     | 2,983  | 2,899      |                                         | (21)          |            | (21)          |           |          |             |           |            |                                       | 02/01/2022  |          |
|                                         |                 |              | . SCHEDULED REDEMPTION |            |         |           |        |            |                                         | (105)         |            | ( 105)        | L         | 4,737    |             |           |            |                                       | 03/01/2037  | . 1.A    |
|                                         | 1               |              | SCHEDULED REDEMPTION   | 1          | 4,607   |           | 4,776  |            |                                         | (30)          |            | (30)          |           | 4,607    |             |           |            |                                       |             | 1 A      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               | ·····  ·  |          |             |           |            |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | 1, 107  | 1, 107    | 1, 148 | 1,119      |                                         | (12)          |            | (12)          |           | 1, 107   |             |           |            | 26                                    | 04/01/2022  | . 1.A    |
| 31411W-YF-8 FED NATL MTG ASSOC #917010  | 1               | 06/01/2021   | SCHEDULED REDEMPTION   |            | 2.094   | 2.094     | 2,170  |            |                                         | (16)          |            | (16)          |           | 2.094    |             |           |            | 49                                    | 04/01/2022  | 1 4      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            |         |           |        |            |                                         | (3)           |            | (3)           |           |          |             |           |            | 7                                     | 05/01/2037  | . I.A    |
|                                         | 1               | 06/01/2021   | . SCHEDULED REDEMPTION | 1          |         |           |        |            | 1                                       | (29)          |            | (29)          |           |          |             |           |            | 69                                    |             | 1 4      |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | 2,965   | 2,965     | 3,074  | 2,992      |                                         | (27)          |            | (27)          |           | 2,965    |             |           |            | 68                                    | 05/01/2022  | . 1.A    |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | Λ       | ٨         | ٨      | Λ          |                                         |               |            |               |           | Л        |             |           |            |                                       |             | 1.4      |
|                                         | 1               |              |                        |            | 4 000   | H         | 4 000  | 4 0 10     |                                         | (40)          |            | (40)          |           | 4 000    |             |           |            | · · · · · · · · · · · · · · · · · · · |             | 4.4      |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | 1,832   | 1,832     | 1,900  | 1,849      |                                         | (16)          |            | (16)          |           | 1,832    |             |           |            | 43                                    | 04/01/2022  | 1.A      |
|                                         | 1               | 06/01/2021   | . SCHEDULED REDEMPTION | 1          |         |           |        |            | 1                                       | (8)           |            | (8)           |           |          |             |           | 1          | 11                                    |             | 1 A      |
|                                         | 1               |              |                        | 1          |         |           |        |            |                                         |               |            |               | ·····  ·  |          |             |           |            |                                       |             |          |
|                                         |                 | 06/01/2021   | . SCHEDULED REDEMPTION |            | 160     |           | 164    | 164        |                                         | (4)           | <u></u>    | (4)           |           |          |             | <u></u>   |            | 5                                     | 04/01/2037  | . I.A    |
|                                         |                 |              |                        |            |         |           |        |            |                                         |               |            |               |           |          |             |           |            |                                       |             |          |

# **SCHEDULE D - PART 4**

| Listen         Pro-<br>transfer         Number of<br>Decision         Number of Decision                                                                                                                                                                                                                                                                                                                                                                |                                                   |       |              |                          | SHOW AILLU |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                |          |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|-------|--------------|--------------------------|------------|-----------|-----------|-----------|------------|-----------------------------------------|-------------|-------------|-------------|-----------|------------|-----------|-----------------------------------------|------------|-----------|----------------|----------|
| Current<br>Description         Description<br>Protection         Sector<br>Protection         Number of<br>Protection         Number of<br>P                                                                                                                                                                                                                                                                                        | 1 2                                               | 3     | 4            | 5                        | 6          | 7         | 8         | 9         | 10         | Ch                                      | iange In Bo | ok/Adjusted | Carrying Va | lue       | 16         | 17        | 18                                      | 19         | 20        | 21             | 22       |
| Current<br>Description         Description<br>Protection         Sector<br>Protection         Number of<br>Protection         Number of<br>P                                                                                                                                                                                                                                                                                        |                                                   |       |              |                          |            |           |           |           |            | 11                                      | 12          | 13          | 14          | 15        |            |           |                                         |            |           |                | NAIC     |
| Loge         Fee         Loge         Loge <thloge< th="">         Loge         Loge         L</thloge<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             | 10        |            |           |                                         |            |           |                |          |
| Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link <thlink< th="">         Link         Link         <thl< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>Desig-</td></thl<></thlink<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | Desig-   |
| Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link <thlink< th="">         Link         Link         <thl< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>nation.</td></thl<></thlink<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | nation.  |
| Chief         Fact         Fact <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                |          |
| CLSF         Fee         Description         Fee         Description         Fee         Description         Fee         Description         Reliable         Relia                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                |          |
| CLSF         Fee         Description         Fee         Description         Fee         Description         Fee         Description         Reliable         Relia                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             | Total       | Total     |            |           |                                         |            |           |                | Desia-   |
| CLSP         For         Decay         Number of<br>Same         Same         Part of<br>Same         Same         Sam                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                   |       |              |                          |            |           |           |           |            |                                         |             | 0           |             |           |            |           |                                         |            | Dand      |                |          |
| New Proc         Disperie         Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                   |       |              |                          |            |           |           |           |            |                                         |             | Current     | Change In   |           |            |           |                                         |            |           |                |          |
| New Proc         Disperie         Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                   |       |              |                          |            |           |           |           |            |                                         |             | Year's      | Book/       | Exchange  | Book/      |           |                                         |            | Interest/ |                | Modifier |
| CLOB         Verter         Nerve         Sinck         Comp         Horizon         Comp         Horizon         Nerve         Sinck         Comp         Horizon         Nerve         Sinck         Comp         Horizon         Nerve         Sinck         Comp         Horizon         Nerve         Sinck         Comp         Horizon                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                   |       |              |                          |            |           |           |           | Drior Voor |                                         | Current     |             |             |           |            | Foreign   |                                         |            | Stook     | Stated         |          |
| CLSP         Pro         Description         Number of<br>Description         Number of<br>Description         Provide<br>Description         Valuation                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                   |       |              |                          |            |           |           |           |            |                                         | Current     | Other Than  | Adjusted    | Change in |            |           |                                         |            |           |                |          |
| CLSJP         Fig         Description         Descrip                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                   |       |              |                          |            |           |           |           | Book/      | Unrealized                              | Year's      | Temporary   | / Carrving  | Book      | Carrving   | Exchange  | Realized                                |            | Dividends | Con-           | SVO      |
| betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw         betw <th< th=""><th>CLISIP</th><th></th><th></th><th></th><th>Number of</th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th>Total Gain</th><th></th><th></th><th>Admini</th></th<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | CLISIP                                            |       |              |                          | Number of  |           |           |           |            |                                         |             |             |             |           |            |           |                                         | Total Gain |           |                | Admini   |
| Internation         matrix         Provide                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                   | _     |              |                          |            |           |           |           |            |                                         | ``          |             |             |           |            |           |                                         |            |           |                |          |
| Instant         Decorption         dep Date         Offlexibility         Part of the State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State State | Ident-                                            | For-  | Disposal     | Name                     | Shares of  | Consid-   |           | Actual    | Carrying   | Increase/                               | tization)/  | Recoa-      | (11 + 12 -  | Carrving  | Disposal   | (Loss) on | (Loss) on                               | (Loss) on  | During    | Maturity       | strative |
| Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M         Market M                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | ification                                         | oian  | Date         | of Purchaser             | Stock      | eration   | Par Value | Cost      | Value      |                                         |             |             |             |           | Date       | Dienoeal  | Dienosal                                | Dienosal   | Vear      | Date           | Symbol   |
| JHAL J. #         INFLUE         MOVINE         MAIL J. #         INFLUE         MAIL J. #         INFLUE         MOVE MARK         OVE MARK        MOVE MARK <td></td> <td>cigii</td> <td></td> <td></td> <td>Otook</td> <td></td> <td></td> <td></td> <td></td> <td>(Decrease)</td> <td></td> <td></td> <td>/</td> <td></td> <td></td> <td>Disposal</td> <td>Disposal</td> <td>Disposul</td> <td></td> <td></td> <td>Oymbol</td>                                                                                                                                                                                                                                                                                                                                                                                              |                                                   | cigii |              |                          | Otook      |           |           |           |            | (Decrease)                              |             |             | /           |           |            | Disposal  | Disposal                                | Disposul   |           |                | Oymbol   |
| Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker         Marker<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | 1.A      |
| bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits         bits <th< td=""><td></td><td></td><td>04/01/2021</td><td>SCHEDULED REDEMPTION</td><td></td><td></td><td></td><td></td><td></td><td></td><td>(225)</td><td>)</td><td>(225)</td><td></td><td></td><td></td><td></td><td></td><td></td><td>. 10/01/2037 .</td><td>. 1.A</td></th<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                   |       | 04/01/2021   | SCHEDULED REDEMPTION     |            |           |           |           |            |                                         | (225)       | )           | (225)       |           |            |           |                                         |            |           | . 10/01/2037 . | . 1.A    |
| bit with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         c with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack starting         d with a lack startin                                                                                                                                                                                                                                                                                                                                                                                                                               | 31412N-W7-7 FED NATL MTG ASSOC #930470            |       |              |                          |            | 2 903     | 2 903     | 3 012     | 2 957      |                                         |             |             |             |           | 2 903      |           |                                         |            | 69        | 01/01/2024     | 1 4      |
| 1960-40         1960-40         0.4002         1920-40         1.200         100         100         1.200         100         1.200         100         1.200         100         1.200         100         1.200         100         1.200         100         1.200         100         1.200         100         1.200         100         1.200         100         1.200         100         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200         1.200                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                |          |
| Matchell         Park Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell         Sele Matchell                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            | د         |                |          |
| JMEA-7         Calibration         Calibration <thcalibration< th=""> <thcalibration< th=""> <thc< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></thc<></thcalibration<></thcalibration<>                                                                                                                                                                                                                                                                                                                                                                 |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                |          |
| JMEA-7         Calibration         Calibration <thcalibration< th=""> <thcalibration< th=""> <thc< td=""><td></td><td></td><td></td><td>. SCHEDULED REDEMPTION</td><td></td><td>101</td><td></td><td></td><td></td><td></td><td>(3)</td><td>)</td><td>(3)</td><td></td><td>101</td><td></td><td></td><td></td><td>3</td><td>07/01/2037</td><td></td></thc<></thcalibration<></thcalibration<>                                                                                                                                                                                                                                                                                                                   |                                                   |       |              | . SCHEDULED REDEMPTION   |            | 101       |           |           |            |                                         | (3)         | )           | (3)         |           | 101        |           |                                         |            | 3         | 07/01/2037     |          |
| Julia - 7         Fix Mu F Ma CC - Marking         Solution         Tis Mu F Ma CC - Marking         Solution         Tis Mu F Ma CC - Marking         Solution         Solution <t< td=""><td></td><td>1</td><td></td><td></td><td> </td><td>2.370</td><td>2.370</td><td></td><td>2,394</td><td>1</td><td></td><td></td><td></td><td></td><td></td><td>1</td><td>1</td><td>-</td><td>56</td><td></td><td>1.A</td></t<>                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                   | 1     |              |                          |            | 2.370     | 2.370     |           | 2,394      | 1                                       |             |             |             |           |            | 1         | 1                                       | -          | 56        |                | 1.A      |
| Martine         Open Value Sector         Ope                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                   | 1     |              |                          | [          |           |           |           |            | Г <sup></sup>                           |             |             |             |           |            | [         | [                                       | [          | 50<br>    |                | 1 1      |
| MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6         MB-3-6<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            | b         |                |          |
| Miller         Open Vill 19         Status ASP (Vill)         Status AS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                   |       |              |                          |            |           |           |           |            |                                         | (9)         | /           | (9)         |           |            |           |                                         |            |           |                |          |
| High Hold     Will, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                   |       |              | . SCHEDULED REDEMPTION   |            | 63        | 63        | 65        | 63         |                                         |             |             |             |           | 63         |           |                                         |            | 1         | 07/01/2022     | . 1.A    |
| High Hold     Will, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold, 19     Wold                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                   |       | 06/01/2021   | SCHEDULED REDEMPTION     |            | 65        | 65        | 66        | 66         |                                         | (1)         | )           | (1)         |           | 65         |           | 1                                       |            | 2         | 07/01/2037     | 1.A      |
| Junc 7-40       PRU IL IF 4627 (4928)       OP/1/221       DOULD SEQUENCE       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11       11                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                   | 1     |              |                          | [          |           |           |           |            | [                                       |             |             |             | [         |            | [         | [                                       | [          | 4         |                | 1 /      |
| JHME-64         FENULP         OP/12/20         SEXUE SERVIP         OP/12/20                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            | 4         |                |          |
| SHM-4-4         P30 kU 90 882 (#828)         Q010202         SSULD BEEP10         F8         F8 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>3</td> <td></td> <td></td>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            | 3         |                |          |
| 1446-47         150 at 10, 8300 (6807)         M0/1/201         OPELLS REDPT IN         776         646         777         (11)         (11)         776         776         (11)         (11)         776         776         1001/200         14           31443-47         150 at 100 8800 (68075)         4001/200         150 at 1001         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.9                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                   |       | 06/01/2021 . | . SCHEDULED REDEMPTION   |            | 110       |           |           |            |                                         | (1)         | )           | (1)         |           |            |           |                                         |            | 2         | 06/01/2023     | . 1.A    |
| 1446-47         150 at 10, 8300 (6807)         M0/1/201         OPELLS REDPT IN         776         646         777         (11)         (11)         776         776         (11)         (11)         776         776         1001/200         14           31443-47         150 at 100 8800 (68075)         4001/200         150 at 1001         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.90         2.9                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 31414F-4K-4 FED NATL MTG ASSOC #965326            |       | 06/01/2021   | SCHEDULED REDEMPTION     |            | 16        | 16        | 16        | 16         |                                         |             |             |             |           | 16         |           |                                         |            |           | 09/01/2038     | 1.A      |
| SMR-3-9         Bit III 10 XXXX         STRUE XXXX         STRUE XXXX         STRUE XXXX         STRUE XXXXX         STRUE XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                   |       |              |                          |            |           |           |           |            |                                         | (11)        | \           | (11)        |           |            |           |                                         |            | 15        |                | 1 1      |
| Starter /S         Disk Link SSXX SPRAF4         Oxfor // 200         SPELLE REPTION         2.78         2.78         2.88         2.412         (60)         (60)         2.78         // 200         // 300         1.4           1444-44         PE INL IN SSXX SPRAF4         SPELLE REPTION         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7.1         7                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                   |       |              |                          |            |           |           |           |            | •••••                                   |             |             |             |           |            |           |                                         |            | ıə        |                | 1.00     |
| 3H44.94         ED NLL TR ASC 1997/25         0.001/201         Security SECURITY SECURITY         0.001/201         Security SECURITY SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201         Security SECURITY         0.001/201                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | . 1.A    |
| 1444-6-9         FDI NIL TIN 5600 (1992)                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                   |       | 06/01/2021 . | . SCHEDULED REDEMPTION   |            | 2,786     |           |           | 2,812      |                                         | (26)        | )           | (26)        |           | 2,786      |           |                                         |            | 66        | 01/01/2023     | . 1.A    |
| 1444-6-9         FDI NIL TIN 5600 (1992)                                                                                                                                                                                                                                                                                                                                                                                                                            | 31414J-SN-4 FED NATL MTG ASSOC #967725            |       | 06/01/2021   | SCHEDULED REDEMPTION     |            | 2,923     | 2,923     | 3.030     | 2.958      |                                         | (35)        | )           | (35)        |           | 2.923      |           |                                         |            | 69        | 01/01/2023     | 1.A      |
| SH4P-75         FD NUL ING 6880 (P256)         Optimized and FD NUL PERSON (P256)         Optimized and FD NUL PERSON (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Part (P256)         Add Pa                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            | 0         |                | 1 /      |
| 31414-04-2       FD NTL ITS ASSC 673391                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                   |       |              |                          |            |           |           |           |            | •••••                                   |             |             |             |           |            |           |                                         |            | 2         |                |          |
| 3144-0-24         FDN NU VG SSX 64737         CMOV VC21         SCHLD REGERTION         6.40         6.40         6.40         6.40         6.40         6.40         6.40         6.40         6.40         6.40         6.40         6.40         7.7         7.20         5.40         5.40         7.7         7.20         5.40         7.7         7.20         7.80         6.40         7.7         7.20         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80         7.80                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | 1.A      |
| 314454-24       FD ML UF JSSC 697744       600/1222       SPELUE PERPIFIO       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       24       23       23       24       23       23       24       23       23       24       23       23       24       23       23       24       23       23       24       23       23       24       23       24                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                   |       | 06/01/2021 . | . SCHEDULED REDEMPTION   |            |           |           |           |            |                                         | <u>(</u> 8) | )           | (8)         |           |            |           |                                         |            | 6         | 03/01/2038 .   | . 1.A    |
| 314454-24       FD ML UF JSSC 697744       600/1222       SPELUE PERPIFIO       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       22       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       23       24       23       23       24       23       23       24       23       23       24       23       23       24       23       23       24       23       23       24       23       23       24       23       24                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 314140-X2-8 FED NATL MTG ASSOC #973297            |       | 06/01/2021   | SCHEDULED REDEMPTION     |            | 6.440     | 6.440     | 6.607     | 6.500      |                                         | (59)        | )           | (59)        |           | 6.440      |           |                                         |            | 141       | 03/01/2023     | 1.A      |
| 31414-96         FED NLL INT. SSSS 499621         007/2021         SPELLD REBEPTION         12         12         13         13         1         178         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                   |       |              |                          |            | ,         |           |           |            |                                         |             |             |             |           |            |           |                                         |            | 5         |                | 1 /      |
| 31444/-0         FED MIL IVI ASSC 497807         (06/1/22)         33444/-34         FED MIL IVI ASSC 497807         (06/1/22)         3444/-34         FED MIL IVI ASSC 49784         (06/1/22)         3444/-34         FED MIL IVI ASSC 49784         (06/1/22)         3444/-34         (06/1/22)         3444/-34         (06/1/22)         3444/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/-34         (06/1/22)         3544/                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                   |       |              |                          |            |           |           |           |            |                                         | (/)         | /           | (/)         |           |            |           |                                         |            | ນ         |                |          |
| 3tHull-lef         FED MIL I/IF ASSC 4976789         00/01/2221         Special Detector (M)         1,0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>• • • • • • • • • • • • • • • • • • • •</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>•••••</td> <td>•••••</td> <td></td> <td></td> <td>. I.A</td>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                   |       |              |                          |            |           |           |           |            | • • • • • • • • • • • • • • • • • • • • |             |             |             |           |            |           | •••••                                   | •••••      |           |                | . I.A    |
| 34144-96       FD NIL IIF ASSC 9794-3       (20/1/2021       1.57       1.507       1.507       1.507       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607       1.607                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                   |       |              | . SCHEDULED REDEMPTION   |            | 1,798     | 1,798     | 1,864     | 1,827      |                                         | (29)        | )           | (29)        |           | 1,798      |           |                                         |            | 42        | 04/01/2023     | 1.A      |
| 341443-86       FD NIL, IITA SSX 647943.       00/07/2021       SFELUE PECHPTION       1.507       1.507       1.52       1.331       (21)       (24)       (24)       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .544       .545       .546       .546       .545       .545       .546       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545       .545                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                   |       | 06/01/2021 . | SCHEDULED REDEMPTION     |            |           |           | 10        |            |                                         |             |             |             |           |            |           |                                         |            |           | 04/01/2023     | . 1.A    |
| 34154-23       FD NRL IIIG 4832 (*8705)       0.601/2020       SEDLED RELEPTIVIN       2.94       504       517       569       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)       (4)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                   |       | 06/01/2021   | SCHEDULED REDEMPTION     |            | 1 507     | 1 507     | 1 562     | 1 531      |                                         | (24)        | 1           | (24)        |           | 1 507      |           |                                         |            | 36        | 08/01/2023     | 1 4      |
| 314150-L19       FED WITL UIG \$3500 (#82831       0.60/01/2021       \$350LDL D RELEPT101       2.425       2.461       2.544       (.99)       (.99)       (.99)       (.99)       (.90)       .2455       .245       .05       0.50/01/2021       .350LDL D RELEPT101       .1775       .165       .3615       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635       .3635 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>1 1</td></t<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | 1 1      |
| 3141804       FD MTL UF ASSC 498470       06/01/2021       SCEULED EREMPTION       9.89       1.0.       (.65)       (.65)       9.89       1.4         3141804-6       FD MTL UF ASSC 498421       06/01/2021       SCEULED EREMPTION       4.77       1.775       1.656       (.65)       4.671       4.66       6/01/2021       SCEULED EREMPTION       4.671       4.671       4.671       4.66       6/01/2021       SCEULED EREMPTION       4.671       4.671       4.671       4.671       4.671       4.671       4.671       4.671       4.671       4.671       4.66       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       1.4       6/01/2021       <                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                   |       |              |                          |            |           |           |           |            | • • • • • • • • • • • • • • • • • • • • |             |             |             |           |            |           | • • • • • • • • • • • • • • • • • • • • | •••••      |           |                |          |
| 3/1412-44       FED NIL III ASS0: 4983821       _00/10/2021       SPELLD REDUPTION       1,775       1,665       1,600       1,600       1,775       1,6       60/0/10/202       1,A         3/1415-04-7       FED NIL IIII ASS0: 498744       _00/10/2021       SPELLD REDUPTION       5,842       5,649       ,5666       (74)       ,74       5,842       .       1,1       0,00/10/2021       SPELLD REDUPTION       5,842       5,862       ,607       5,666       (74)       ,74       5,842       .       1,1       0,00/10/2021       3,1       1,4         3/1415-24-I       FUNIL IIII ASS0: 498061       _00/10/2021       SSELLD REDUPTION       5,842       5,615       ,77       ,71       7,7       ,70       5,069       .       .       1,4       0,00/10/2021       3,1       1,4         3/1415-24-I       FUNIL IIII ASS0: 498433       .06/01/2021       SSELLD REDUPTION       .566       .615       ,77       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .       .                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                |          |
| 3415_90+1       ED NUL IV ASSC 989102                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                   |       | 06/01/2021 . | . SCHEDULED REDEMPTION   |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            | 23        | 05/01/2038 .   | . 1.A    |
| 3415_90+1       ED NUL IV ASSC 989102                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | 31415L-4E-4 FED NATL MTG ASSOC #983821            |       |              | SCHEDULED REDEMPTION     | L          | 1.775     | 1.775     | 1.955     | 1.935      | L                                       | (160)       | )           | (160)       | L         | 1.775      | l         | L                                       | L          | 46        | 06/01/2038     | 1.A      |
| 314159-4-1       FD NATL INF ASSDC 498744       0.0/01/202       SOEDLLED PECEPTION       5.862       6.097       5.966       (74)       (74)       (74)       5.862       1.4         314159-44-4       FD NATL INF ASSDC 498744       0.0/01/202       SOEDLLED PECEPTION       8.648       8.446       8.266       (118)       8.148       9.446       8.148       9.446       8.148       9.446       8.148       9.446       8.148       9.446       8.148       9.446       8.148       9.446       8.148       9.446       8.148       9.446       8.148       9.446       8.148       9.665       1.1       1.1       1.065       1.065       1.065       1.065       1.065       1.065       1.065       1.071       1.701       1.717       1.747       1.747       1.747       1.747       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771       1.747       1.771 <td></td> <td>1</td> <td></td> <td></td> <td>[</td> <td></td> <td></td> <td></td> <td></td> <td>[</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>[</td> <td>[</td> <td>[</td> <td></td> <td></td> <td>1 4</td>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                   | 1     |              |                          | [          |           |           |           |            | [                                       |             |             |             |           |            | [         | [                                       | [          |           |                | 1 4      |
| 31415-8-4       FED NRT. III 6 ASSC 490741                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | 4 4      |
| 31415-22-4       FED WILL INT & ASSC #999631       06/01/2023       SDEDULED REDIET I/ON       6.00       6.02       6.51       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)       (7)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           | •••••                                   |            |           |                |          |
| 314164-L-0       FED NITL INT & SSOC #34335       0.6/01/2021       SDEDLED REDIEPTION       1.085       1.105       1.017       (12)       (12)       1.085       2.8         314168-L-0       FED NITL INT & SSOC #340155       0.6/01/2021       SDEDLED REDIEPTION       3.586       3.716       6.60       (62)       3.586       5.60       3.717       3.648       (62)       (62)       3.586       5.717       3.648       (62)       (62)       3.586       5.717       3.648       (62)       (62)       3.586       7.71       1.4       3.717       1.730       1.774       1.747       (17)       (17)       1.730       1.730       1.744       1.747       (17)       (17)       1.730       1.730       1.74       1.747       (17)       (17)       1.730       1.730       1.74       1.747       (17)       (17)       1.730       1.730       1.74       1.747       1.747       1.747       (17)       (17)       1.730       1.74       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.7                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                |          |
| 314164-L-0       FED NITL INT & SSOC #34335       0.6/01/2021       SDEDLED REDIEPTION       1.085       1.105       1.017       (12)       (12)       1.085       2.8         314168-L-0       FED NITL INT & SSOC #340155       0.6/01/2021       SDEDLED REDIEPTION       3.586       3.716       6.60       (62)       3.586       5.60       3.717       3.648       (62)       (62)       3.586       5.717       3.648       (62)       (62)       3.586       5.717       3.648       (62)       (62)       3.586       7.71       1.4       3.717       1.730       1.774       1.747       (17)       (17)       1.730       1.730       1.744       1.747       (17)       (17)       1.730       1.730       1.74       1.747       (17)       (17)       1.730       1.730       1.74       1.747       (17)       (17)       1.730       1.730       1.74       1.747       1.747       1.747       (17)       (17)       1.730       1.74       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.747       1.7                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                   |       |              | SCHEDULED REDEMPTION     |            |           |           |           |            | L                                       | (7)         | )           | (7)         |           | <u>609</u> |           |                                         | L          |           |                | 1.A      |
| 31410+E5-0       FED NATL MTG ASSOC #AA0155                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                   | 1     |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           | 1                                       |            |           |                | 1 A      |
| 31416-02-4       ED NTL UTG ASSIC 4X45066                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | 1 /      |
| 314184-0-6       FED MAIL WTG ASSOC #WA1102       .06/01/2021       SOFEDULE DEBENTION       .5,195       .5,448       .5,345       .(150)       .(150)       .5,195                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                |          |
| 31358N-TD-4       FED NATL MTG ASSOC 1992-103 Z RMBS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                |          |
| 31358P-UT-5       FED NATL NTG ASSIC 1992-G 64 Z RMBS       06/01/2021       SOFEDULED REDEMPTION       51,982       51,982       1.4       11/25/2022       1.A         31358P-UT-2       FED NATL MTG ASSIC G39 ZB RMS       06/01/2021       SOFEDULED REDEMPTION       818       11       14,146       18,675       1.36       1.36       1.981       1.4       1.1/25/2022       1.A         31358P-UT-2       FED NATL MTG ASSIC G39 ZB RMS       06/01/2021       SOFEDULED REDEMPTION       953       .06       .06       .06       .06       .07/25/2022       1.A         313398-0.4-0       FHR 1022 P1 RMS       .06/01/2021       SOFEDULED REDEMPTION       .7.415       .06/01/2021       .06/01/2021       SOFEDULED REDEMPTION       .06/01/2021       .06/01/2021       .07/15/2021       .1.A         313398-0.4-0       FHR 2315 P2 RMS       .06/01/2021       SOFEDULED REDEMPTION       .7.415       .06/01/2021       .06/01/2021       SOFEDULED REDEMPTION       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                   |       |              | . SCHEDULED REDEMPTION   |            | 5, 195    | 5, 195    |           |            |                                         | ( 150 )     | )           | ( 150 )     |           | 5, 195     |           |                                         |            | 72        | 07/01/2027 .   | . 1.A    |
| 31358P-UT-5       FED NATL NTG ASSIC 1992-G 64 Z RMBS       06/01/2021       SOFEDULED REDEMPTION       51,982       51,982       1.4       11/25/2022       1.A         31358P-UT-2       FED NATL MTG ASSIC G39 ZB RMS       06/01/2021       SOFEDULED REDEMPTION       818       11       14,146       18,675       1.36       1.36       1.981       1.4       1.1/25/2022       1.A         31358P-UT-2       FED NATL MTG ASSIC G39 ZB RMS       06/01/2021       SOFEDULED REDEMPTION       953       .06       .06       .06       .06       .07/25/2022       1.A         313398-0.4-0       FHR 1022 P1 RMS       .06/01/2021       SOFEDULED REDEMPTION       .7.415       .06/01/2021       .06/01/2021       SOFEDULED REDEMPTION       .06/01/2021       .06/01/2021       .07/15/2021       .1.A         313398-0.4-0       FHR 2315 P2 RMS       .06/01/2021       SOFEDULED REDEMPTION       .7.415       .06/01/2021       .06/01/2021       SOFEDULED REDEMPTION       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                   |       |              |                          | L          |           | 6.816     | 5.522     |            | L                                       |             |             |             | L         |            | l         | L                                       | L          |           |                | 1.A.     |
| 31358P-CT-2       FED NATL NTG ASSOC G39 ZB RMBS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                   | 1     |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | 1 4      |
| 3133T1-C5-9       FH 1602 PJ RNBS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | 1.0      |
| 313398-0.4-0       FH 2335 PZ RIBS       .06/01/2021       SOHEDULED REDEINTION       7,415       7,415       6,977       7,302       112       .112       .7,415       .288       07/15/2031       1.A         313398-0.4-0       FH 2334 PZ RIBS       .06/01/2021       SOHEDULED REDEINTION       .14,339       14,339       .13,537       .4122       .216       .216       .1339       .4339       .06/01/2021       SOHEDULED REDEINTION       .14       .433       .13,537       .4122       .216       .216       .13,388       .06/01/2021       SOHEDULED REDINTION       .14       .433       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2021       .06/01/2                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             | •••••     |            |           |                                         |            |           |                |          |
| 313399-E-7       FH 2345 PZ RIBS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                   |       |              | . SCHEDULED REDEMPTION   |            |           |           |           |            |                                         | (6)         | )           | (6)         |           |            |           |                                         |            |           | 10/15/2023     |          |
| 313399-E-7       FH2 235 PZ RUBS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                   |       | 06/01/2021   | . SCHEDULED REDEMPTION   |            | 7.415     |           | 6.977     |            | L                                       |             |             |             |           |            |           |                                         | L          |           | 07/15/2031     | . 1.A    |
| 313399-FX-0       FH2 2351 AZ RIBS       .06/01/2021       SCHEDULED REDEIPTION       .13,288                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | 1 4      |
| 31339N-2C-9       FH 2398 ZP RUBS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | 1 1      |
| 31339D-YJ-1       FHR 2412 ZC RUBS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           | •••••                                   |            |           |                |          |
| 31392K-ZE-9       FHR 2448 TN RIBS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                | . 1.A    |
| 31392K-ZE-9       FHR 2448 TN RIBS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                   |       |              | . SCHEDULED REDEMPTION   |            |           |           |           |            | L                                       |             |             |             |           |            |           |                                         | L          |           |                | . 1.A    |
| 31358U-7D-2 FNR 1993-70 Z FNBS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                   |       |              |                          |            |           |           |           |            |                                         |             | )           |             |           |            |           |                                         |            |           |                | 1 A      |
| 39167J-DV-4 GREATER CLEVELAND REGL TRAN AU                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                   |       |              |                          |            |           |           |           |            |                                         | (30)        |             | (30)        |           |            |           |                                         |            |           |                |          |
| ASSIGNMENT OF SECURITIES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                   |       |              |                          |            |           |           |           |            |                                         |             |             |             |           |            |           |                                         |            |           |                |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                   |       |              |                          |            |           |           |           |            |                                         | (2,702)     | )           | (2,702)     |           |            |           |                                         |            | 8,915     | 12/01/2036     |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                   | 1     |              | ASSIGNMENT OF SECURITIES |            |           |           |           |            | 1                                       | 1           | 1           | 1           |           |            | 1         | 1                                       | 1          |           |                | 1        |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 2028 1P-BB-7 PENNSYLVANIA COMWLTH FIN AUTH 2006 B | 1     | 06/01/2021   | 1                        |            | 4 440 000 | 4 440 000 | 4 436 150 | 4 439 324  | 1                                       | 200         |             | 200         |           | 4 439 524  | 1         | 476                                     | 476        | 125 008   | 06/01/2023     | 1 F FF   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                   |       |              |                          |            |           |           |           |            |                                         | 200         |             |             |           |            |           |                                         |            |           |                |          |

# **SCHEDULE D - PART 4**

| I . I       |                                          | -            |          | -                           |           | , <b>v</b>   |             | ,          |             | 1                                       |            | 0           |             |           |            |           |                                         |            |               |               |          |
|-------------|------------------------------------------|--------------|----------|-----------------------------|-----------|--------------|-------------|------------|-------------|-----------------------------------------|------------|-------------|-------------|-----------|------------|-----------|-----------------------------------------|------------|---------------|---------------|----------|
| 1           | 2                                        | 3            | 4        | 5                           | 6         | 7            | 8           | 9          | 10          |                                         |            | ok/Adjusted | Carrying Va | lue       | 16         | 17        | 18                                      | 19         | 20            | 21            | 22       |
|             |                                          |              |          |                             |           |              |             |            |             | 11                                      | 12         | 13          | 14          | 15        |            |           |                                         |            |               |               | NAIC     |
|             |                                          |              |          |                             |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               | Desig-   |
|             |                                          |              |          |                             |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               | nation,  |
|             |                                          |              |          |                             |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               |          |
|             |                                          |              |          |                             |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               | NAIC     |
|             |                                          |              |          |                             |           |              |             |            |             |                                         |            |             | Total       | Total     |            |           |                                         |            |               |               | Desig-   |
|             |                                          |              |          |                             |           |              |             |            |             |                                         |            | Current     | Change in   | Foreign   |            |           |                                         |            | Bond          |               | nation   |
|             |                                          |              |          |                             |           |              |             |            |             |                                         |            |             |             |           | Deek/      |           |                                         |            | Interest/     |               | Modifier |
|             |                                          |              |          |                             |           |              |             |            |             |                                         | -          | Year's      | Book/       | Exchange  | Book/      |           |                                         |            |               |               |          |
|             |                                          |              |          |                             |           |              |             |            | Prior Year  |                                         | Current    | Other Than  | Adjusted    | Change in | Adjusted   | Foreign   |                                         |            | Stock         | Stated        | and      |
|             |                                          |              |          |                             |           |              |             |            | Book/       | Unrealized                              | Year's     | Temporary   | Carrying    | Book      | Carrying   | Exchange  | Realized                                |            | Dividends     | Con-          | SVO      |
| CUSIP       |                                          |              |          |                             | Number of |              |             |            | Adjusted    | Valuation                               | (Amor-     | Impairment  | , ,         | /Adjusted | Value at   | Gain      | Gain                                    | Total Gain | Received      | tractual      | Admini-  |
|             |                                          | <b>E D</b> ' |          | N                           |           | 0            |             | A . 1 . 1  |             |                                         | `          |             |             |           |            |           |                                         |            |               |               |          |
| Ident-      |                                          |              | sposal   | Name                        | Shares of | Consid-      |             | Actual     | Carrying    | Increase/                               | tization)/ | Recog-      | (11 + 12 -  | Carrying  | Disposal   | (Loss) on | (Loss) on                               | (Loss) on  | During        | Maturity      | strative |
| ification   | Description                              | eign [       | Date     | of Purchaser                | Stock     | eration      | Par Value   | Cost       | Value       | (Decrease)                              | Accretion  | nized       | 13)         | Value     | Date       | Disposal  | Disposal                                | Disposal   | Year          | Date          | Symbol   |
|             | ·                                        |              |          | ASSIGNMENT OF SECURITIES    |           |              |             |            |             |                                         |            |             | í í         |           |            |           |                                         |            |               |               |          |
| 85088P-AB-6 | SPRINGFIELD MO CTR CITY DEV JORDAN 02C   | 06/0         | 01/2021  |                             |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            | 10.340        | 06/01/2028    | 1.D FE   |
|             |                                          |              |          | ASSIGNMENT OF SECURITIES    |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               |          |
| 01/712_09_2 | UNIVERSITY OF NC CHAPEL HILL BABS 09B    | 06/          | 17/2021  | Additionment of decontriled |           | 18.500.000   |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               | . 1.A FE |
|             | VENDEE MTG TR 1992-1 2-Z RMBS            |              |          | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               | 05/15/2022    | 1 A      |
|             |                                          |              | JI/2021  | SCHEDULED REDEMFITION       |           |              |             |            | ,           |                                         |            |             |             |           | , ,        |           |                                         |            |               |               |          |
|             | ubtotal - Bonds - U.S. Special Reven     |              |          |                             |           | 26,651,224   | 26,512,174  | 26,620,982 | 26,603,844  |                                         | (6,274)    |             | (6,274)     |           | 26,597,570 |           | 53,654                                  | 53,654     | 824,291       | XXX           | XXX      |
|             | AES HAWAII (HEPCO)                       |              |          | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               | . 5.C    |
| 009089-AB-9 | AIR CANADA                               | A            | 15/2021  | MATURED                     |           |              |             |            |             |                                         | (4,523)    |             | (4,523)     |           | 716,444    |           |                                         |            |               | .05/15/2021   | . 3.C FE |
| 01639#-AA-1 | ALISAL WATER CORPORATION                 |              | )1/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               | 01/01/2027    | . 3.A FE |
|             | ALLIANT ENERGY / WISCONSIN POWER & LIGHT |              | 15/2021  | SCHEDULED REDEMPTION        |           |              | 2,065,220   | 2,065,220  | 2,065,220   |                                         |            |             |             |           | 2,065,220  | L         |                                         |            |               |               | 1.G      |
|             | ALLY FINANCIAL INC                       |              | 15/2021  | MATURED                     |           | 3,000,000    | 3,000,000   | 2,983,260  | 2,998,938   |                                         | 1.062      |             | 1.062       |           | 3,000,000  |           |                                         |            | 63.750        | 04/15/2021    |          |
|             | AMERICAN AIRLINES INC                    |              | 01/2021  | SCHEDULED REDEMPTION        |           |              |             | 6,057      |             |                                         | 2,413      |             |             |           |            |           |                                         |            |               | 04/01/2024    |          |
|             | AMERICAN AIRLINES INC                    |              | )1/2021  | SCHEDULED REDEMPTION        |           |              | 5, 175      |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               |          |
|             | AMENICAN AINLINES INC                    |              | /// 2021 |                             |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               | . 4.A FE |
|             |                                          | 05.0         | -        | ASSIGNMENT OF SECURITIES    |           | 10.050.500   | 10,000,000  | 44 040 005 |             |                                         | (4.005)    |             | (4, 005)    |           | 44 000 075 |           | 00.005                                  | 00.005     | 700 500       | 05 / 15 /0000 | 4 4 55   |
|             | AMERICAN BUILDERS & CONTRACTORS SU       |              | 27/2021  |                             |           | 12,352,560   |             | 11,940,625 | 11,961,410  |                                         | (1,335)    |             | (1,335)     |           | 11,960,075 |           |                                         |            |               |               | . 4.A FE |
| 13006*-AH-0 | AMERICAN WATER / CALIFORNIA-AMERICAN WAT |              | )1/2021  | MATURED                     |           | 10,000,000   | 10,000,000  | 10,000,000 | 10,000,000  |                                         |            |             |             |           | 10,000,000 |           |                                         |            |               | 06/01/2021    | . 1.G    |
|             |                                          |              |          | ASSIGNMENT OF SECURITIES    |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               |          |
| 03523T-BX-5 | ANHEUSER-BUSCH INBEV WORLDWIDE INC       | C            | 29/2021  |                             |           | 9,247,742    |             |            | 8,476,240   |                                         |            |             |             |           |            |           | (156,974)                               | (156,974)  | 1,270,162     | 01/23/2025    | . 2.A FE |
|             |                                          |              |          | ASSIGNMENT OF SECURITIES    |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               |          |
| 03690A-AC-0 | ANTERO MIDSTREAM LLC                     | 06/0         | 08/2021  |                             |           | 2,567,200    |             | 2,520,726  |             |                                         | (1,174)    |             | (1, 174)    |           | 2,485,073  |           | 14.927                                  |            |               | . 09/15/2024  | 4.B FE   |
|             |                                          |              |          | ASSIGNMENT OF SECURITIES    |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               |          |
| 03674X-AF-3 | ANTERO RESOURCES CORP                    | 06/0         | )1/2021  |                             |           |              | 3,068,000   |            | 3.029.552   |                                         |            |             |             |           |            |           |                                         |            |               | 06/01/2023    | . 4.B FE |
|             | ATLANTIC CITY ELECTRIC                   |              | 01/2021  | MATURED                     |           | 10.000.000   | 10.000.000  | 9,984,800  | 10.000.000  |                                         |            |             |             |           | 10,000,000 |           |                                         |            | .217.500      |               | 1.F FE   |
|             | ATLAS AIR WORLDWIDE HOLDINGS ABS         |              | 15/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               | 05/15/2025    |          |
|             | BAUSCH HEALTH COMPANIES INC              |              | 13/2021  | JPMORGAN CHASE & CO         |           |              |             |            |             |                                         |            | •••••       |             |           |            |           | (3,250)                                 | (3,250)    |               |               |          |
| 071734-AL-1 | BAUSCH HEALTH COMPANIES INC              |              | 13/2021  |                             |           | 01,700       |             |            |             | •••••                                   |            | •••••       | •••••       |           |            |           | (3,200)                                 | (3,250)    | 1,555         |               | . 4.B FE |
| 070005 10 1 |                                          | 05.4         |          | ASSIGNMENT OF SECURITIES    |           | 4 450 505    | 1 100 000   | 4 400 000  | 4 400 500   |                                         |            |             | 4.547       |           | 4 400 077  |           |                                         |            | <b>57</b> 700 | 44 /04 /0005  |          |
|             | BEACON ROOFING SUPPLY INC.               |              | 19/2021  |                             |           | 1, 156, 525  | 1,129,000   | 1,103,600  | 1, 106, 530 |                                         | 1,547      |             | 1,547       |           | 1,108,077  |           | 20,923                                  |            |               |               | . 5.A FE |
|             | BERRY GLOBAL INC                         |              | 28/2021  | Various                     |           | 2, 149, 295  | 2,102,000   | 2,036,758  | 2,054,567   |                                         | 2,784      |             | 2,784       |           |            |           |                                         |            |               |               | . 3.B FE |
| 09247X-AH-4 | BLACKROCK INC                            |              | 24/2021  | MATURED                     |           | 10,000,000   | 10,000,000  | 9,942,800  | 9,997,237   |                                         | 2,763      |             | 2,763       |           | 10,000,000 |           |                                         |            |               | 05/24/2021    | . 1.D FE |
|             |                                          |              |          | ASSIGNMENT OF SECURITIES    |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               |          |
| 095370-AD-4 | BLUE CUBE SPINCO INC                     |              | 14/2021  |                             |           |              | 742,000     | 742,000    | 742,000     |                                         |            |             |             |           | 742,000    |           |                                         |            |               | 10/15/2025    | . 3.C FE |
| 097760-AB-7 | BON SECOURS HEALTH SYSTEM INC ABS        |              | 15/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         | (2,504)    |             | (2,504)     |           |            |           |                                         |            |               |               | . 1.G    |
|             |                                          |              |          | ASSIGNMENT OF SECURITIES    |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               |          |
| 103304-BM-2 | BOYD GAMING CORPORATION                  | 06/0         | 09/2021  |                             |           |              |             |            | 9,448,168   |                                         | (18,201)   |             | (18,201)    |           |            |           | (126,966)                               | (126,966)  |               | 04/01/2026 .  | 5.A FE   |
|             |                                          |              |          | ASSIGNMENT OF SECURITIES    |           |              |             |            |             | [                                       |            | [           |             |           |            | [         |                                         | (120,000)  |               |               |          |
| 103304-BQ-3 | BOYD GAMING CORPORATION                  | 06/0         | 09/2021  | Contraction of Octoon Theo  |           | 1,559,898    |             |            |             |                                         | (3,376)    |             | (3,376)     |           |            |           | (14,729)                                | (14,729)   |               | 08/15/2026    | . 5.A FE |
|             | BRITISH AIRWAYS PLC ABS                  |              | 20/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         | (0,0/0)    |             | (0, 370)    |           |            |           |                                         |            |               |               |          |
|             | BSCMS 05-PW10 CMBS                       |              | )1/2021  | SCHEDULED REDEMPTION        |           |              | 1, 149, 873 |            |             |                                         |            |             |             |           |            |           |                                         |            |               | 12/11/2020    |          |
| 07387B-EG-4 | DOUND_UJ-FII IU UNDO                     |              |          |                             |           |              |             | 2/0,850    |             |                                         |            |             |             |           |            |           |                                         |            | ða, 105       | 12/11/2040 .  | . I.U FM |
| 10100 15 0  |                                          |              | IF (0001 | ASSIGNMENT OF SECURITIES    |           | 40,000,000   | 40,000,007  | 44 070 005 | 44 007 57   |                                         |            |             | 1 505       |           | 44 000 400 |           |                                         |            | 010 505       | 00 /45 /000   | 4 5 55   |
|             | BURLINGTN NORTH SANTA FE                 |              | 15/2021  |                             |           | 12,000,000   |             |            |             |                                         |            |             | 1,562       |           |            |           | 864                                     | 864        |               |               | . 1.E FE |
|             | BURLINGTN NORTH SANTA FE ABS             |              | 01/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         | (5,288)    |             | (5,288)     |           |            |           |                                         |            | 3,016         |               | . 1.B FE |
|             | BURLINGTON NORTHERN ABS                  |              | 01/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            | 6,075         | 04/01/2023    |          |
|             | BURLINGTON NORTHERN SECD SER A 2005-S AB |              | 01/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            | 6,280         |               | . 1.0    |
|             | BURLINGTON NORTHERN SECD SER A 2005-T AB |              | )1/2021  | SCHEDULED REDEMPTION        |           | 145,804      | 145,804     |            |             |                                         |            |             |             |           |            |           |                                         |            | 2,851         |               | . 1.0    |
| 90357#-AG-1 | BURLINGTON NORTHERN SECD SER A 2005-V AB |              | 01/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         | I          |               | 04/01/2022    | 1.C      |
|             | BURLINGTON NORTHERN SECD SER A 2005-X AB |              | 01/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         | L          | L           |             | I         |            |           |                                         |            |               | 04/01/2023    | . 1.C    |
|             | BURLINGTON NORTHERN SECD SER B 2005-BB A |              | 01/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               | 04/01/2023    | 1.C      |
|             | BURLINGTON NRTHN/WELLS FARGO ABS         |              | 01/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            | 1,365         | 08/01/2022    | 1.0      |
|             | CALEDONIA GENERATING LLC                 |              | 30/2021  | Various                     |           |              |             | 2,576,076  | 2,576,076   |                                         |            |             |             |           | 2,576,076  |           |                                         |            |               |               | 1.0 FE   |
| 120200-AA-0 | VILLEVIAIA VENEIATIAN LEV                |              |          | ASSIGNMENT OF SECURITIES    |           |              | 2,5/0,0/0   | 2,510,010  |             |                                         |            |             |             |           |            |           |                                         |            |               |               |          |
| 141407 47 0 |                                          | 00.4         | 15/2021  | ASSIGNMENT OF SECONTITES    |           | 10,000,000   | 10,000,000  | 9.987.900  | 0.000.000   | 1                                       | 0.45       |             | 0.45        |           |            | 1         | 1 000                                   | 1.383      | 440.000       | 00 /15 /0000  |          |
|             | CARDINAL HEALTH INC                      |              |          |                             |           | 10, 286, 900 |             |            |             |                                         |            |             |             |           |            |           | 1,383                                   | 1,383      |               |               | . 2.B FE |
| 141781-AY-0 |                                          |              | 14/2021  | MATURED                     |           | 24,485,000   |             |            |             | • • • • • • • • • • • • • • • • • • • • | 14,628     |             | 14,628      |           |            |           | • • • • • • • • • • • • • • • • • • • • |            |               |               | . 1.F FE |
|             | CATERPILLAR INC                          |              | 27/2021  | MATURED                     |           |              | 5,000,000   | 5,279,200  | 5,026,531   |                                         |            |             | (26,531)    |           | 5,000,000  |           |                                         |            |               | .05/27/2021 . |          |
| 124840-AA-6 | CB MEDICAL SOUTH LLC ABS                 |              | 15/2021  | SCHEDULED REDEMPTION        |           |              |             |            |             | <u> </u>                                | <u> </u>   | <u> </u>    | <u> </u>    |           |            | <u> </u>  | <u> </u>                                |            |               | 08/15/2033    | . 1.F    |
|             |                                          |              |          |                             |           |              |             |            |             |                                         |            |             |             |           |            |           |                                         |            |               |               |          |

## **SCHEDULE D - PART 4**

|              |                                         |                |             |                           |           | ng renn be   |            |             |             |                                         | elepoood (  | or Baring t                             | ne current Quarter  |                                         |           |           |            |           |                |          |
|--------------|-----------------------------------------|----------------|-------------|---------------------------|-----------|--------------|------------|-------------|-------------|-----------------------------------------|-------------|-----------------------------------------|---------------------|-----------------------------------------|-----------|-----------|------------|-----------|----------------|----------|
| 1            | 2                                       | 3              | 4           | 5                         | 6         | 7            | 8          | 9           | 10          | Ch                                      | ange In Bo  | ok/Adiusted                             | Carrying Value      | 16                                      | 17        | 18        | 19         | 20        | 21             | 22       |
| -            | _                                       | -              |             | -                         | -         |              | -          | -           |             | 11                                      | 12          | 13                                      | 14 15               |                                         |           |           |            |           |                | NAIC     |
|              |                                         |                |             |                           |           |              |            |             |             |                                         | 12          | 15                                      | 14 15               |                                         |           |           |            |           |                | _        |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                | Desig-   |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                | nation.  |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                | NAIC     |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             |                                         | Total Total         |                                         |           |           |            |           |                | Desig-   |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             | Current                                 |                     |                                         |           |           |            | Bond      |                | nation   |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             | Current                                 | Change in Foreign   |                                         |           |           |            |           |                |          |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             | Year's                                  | Book/ Exchange      | e Book/                                 |           |           |            | Interest/ |                | Modifier |
|              |                                         |                |             |                           |           |              |            |             | Prior Year  |                                         | Current     | Other Thar                              | 0                   |                                         | Foreign   |           |            | Stock     | Stated         | and      |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
|              |                                         |                |             |                           |           |              |            |             | Book/       | Unrealized                              | Year's      | Temporary                               | Carrying Book       | Carrying                                | Exchange  | Realized  |            | Dividends | Con-           | SVO      |
| CUSIP        |                                         |                |             |                           | Number of |              |            |             | Adjusted    | Valuation                               | (Amor-      | Impairmen                               | t Value /Adjusted   | Value at                                | Gain      | Gain      | Total Gain | Received  | tractual       | Admini-  |
|              |                                         | _              |             |                           |           | <b>A</b>     |            |             |             |                                         | · ·         |                                         |                     |                                         |           |           |            |           |                |          |
| Ident-       |                                         | For-           | Disposal    | Name                      | Shares of | Consid-      |            | Actual      | Carrying    | Increase/                               | tization)/  | Recog-                                  | (11 + 12 - Carrying | Disposal                                | (Loss) on | (Loss) on | (Loss) on  | During    | Maturity       | strative |
| ification    | Description                             | eign           | Date        | of Purchaser              | Stock     | eration      | Par Value  | Cost        | Value       | (Decrease)                              | Accretion   | nized                                   | 13) Value           | Date                                    | Disposal  | Disposal  | Disposal   | Year      | Date           | Symbol   |
| moution      | Becchptien                              | oigii          | Duto        |                           | Otook     | oration      | i ui vuido | 0000        | Value       | (Decrease)                              | 71001011011 | mzcu                                    | 10) Value           | Duto                                    | Biopooui  | Biopodai  | Diopodui   | roui      | Duto           | Cymbol   |
|              |                                         |                |             | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
| 1248EP-BK-8  | CCO HOLDINGS LLC                        |                | 06/19/2021  |                           |           |              | 2,000,000  | 2,000,000   | 2,000,000   |                                         |             |                                         |                     | 2,000,000                               |           |           |            |           | 05/01/2027 .   | . 3.B FE |
|              |                                         |                |             | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
| 1248EP-BM-4  | CCO HOLDINGS LLC                        |                |             |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           | (490)      |           | 02/15/2026 .   | 3.B FE   |
|              | CCO HOLDINGS LLC/CCO HOLDINGS CAPI      |                | 05/17/2021  | EXCHANGE                  |           |              |            | 4,406,250   | 4,401,443   |                                         | (5,830)     |                                         | (5,830)             | 4,395,613                               |           |           |            |           | 05/01/2032 .   |          |
|              |                                         | •••••          |             |                           |           |              |            |             |             | •••••                                   |             | • • • • • • • • • • • • • • • • • • • • |                     |                                         |           |           | 4,068      |           |                | . 3.B FE |
|              | CELANESE US HOLDINGS LLC                |                | 06/15/2021  | MATURED                   |           |              | 4,000,000  | 4, 137, 500 | 4,009,642   |                                         | (9,642)     |                                         | (9,642)             | 4,000,000                               |           |           |            |           | 06/15/2021 .   | . 2.C FE |
| 15189X-AP-3  | CENTERPOINT ENERGY HOUSTON ELECTRI      |                | .05/01/2021 | CALLED @ 100.000          |           | 10,000,000   |            | 9,987,500   | 9,998,921   |                                         |             |                                         |                     | 9,999,784                               |           |           |            |           |                | . 1.F FE |
|              | CENTURYLINK INC                         | 1              | 06/15/2021  | MATURED                   |           | 5,005,000    |            | 4,988,161   | 5,004,013   |                                         |             |                                         |                     |                                         |           | 1         | I          |           |                | 4.B FE   |
|              |                                         |                |             | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
| 157057       | 25V 50000W 0000                         | 1              |             | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             | 1                                       | (949)               |                                         | 1         |           |            |           |                |          |
| 15723R-AA-2  | CFX ESCROW CORP                         |                | 04/24/2021  |                           |           |              |            |             | 531,751     |                                         | (816)       |                                         |                     |                                         |           | (4,935)   | (4,935)    |           | 02/15/2024 .   | . 3.B FE |
|              |                                         | 1              | 1           | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             | 1                                       | 1                   |                                         | 1         |           |            |           |                |          |
| 15700P_AC_9  | CFX ESCROW CORP                         |                | 04/24/2021  |                           |           |              |            |             |             |                                         | (2,780)     |                                         | (2,780)             |                                         |           | (24,741)  | (24,741)   |           | 02/15/2026 .   | 2 D CC   |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           | (24,741)  |            |           |                |          |
| 12549B-AS-7  | CIFC 2013-2A A2LR CLO                   |                | 04/19/2021  | SCHEDULED REDEMPTION      |           | 5,000,000    |            |             |             | • • • • • • • • • • • • • • • • • • • • |             |                                         |                     | 5,000,000                               |           |           |            |           | 10/18/2030 .   | . I.C FE |
|              |                                         |                |             | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
| 18060T-AA-3  | CLARIOS GLOBAL LP                       |                | 06/07/2021  |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           | (4,268)   | (4,268)    |           | .05/15/2025 .  | 4.A FE   |
|              | CNH INDUSTRIAL CAPITAL LLC              |                | 04/01/2021  | MATURED                   |           |              |            | 4,972,350   | 4,998,469   |                                         |             |                                         | 1,531               |                                         |           |           |            |           | 04/01/2021 .   |          |
| 12092D-AF-1  | UNE INDUSTRIAL CAPITAL LLC              |                |             |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                | . 2.0 FE |
|              |                                         |                |             | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
| 191216-BS-8  | COCA-COLA CO                            |                | 06/04/2021  |                           |           | 13, 887, 188 |            | 12,370,746  | 12,509,871  |                                         |             |                                         |                     |                                         |           |           |            | 1,280,513 | 10/27/2025 .   | . 1.F FE |
| 191216-B7-2  | COCA-COLA CO                            |                | 05/17/2021  | Various                   |           |              |            | 14,982,600  |             |                                         |             |                                         |                     |                                         |           | 1,055,952 | 1,055,952  |           | 09/01/2026 .   | 1 F FF   |
|              |                                         |                |             | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                | =        |
| 1010011 10 0 |                                         |                | 00/01/0001  | ASSIGNMENT OF SECONTITES  |           | 45 000 000   | 15 000 000 | 44 000 007  | 44.070.400  |                                         | 45 005      |                                         | 15.005              | 44.004.005                              |           | 0.475     | 0.475      | 004 075   |                |          |
| 19123M-AB-9  | COCA-COLA EUROPEAN PARTNERS US LLC      | D              | 06/01/2021  |                           |           | 15,000,000   |            | 14,902,287  | 14,976,189  |                                         |             |                                         |                     | 14,991,825                              |           | 8, 175    | 8, 175     |           | 08/19/2021 .   | . 2.A FE |
|              |                                         |                |             | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
| 19240C-AA-1  | COGENT COMMUNICATIONS GROUP INC         |                | 05/06/2021  |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           | .03/01/2022 .  | 3 C FF   |
|              |                                         |                |             | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
|              |                                         |                |             | ASSIGNMENT OF SECORTITES  |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
|              | COMCAST CORPORATION                     |                | 06/24/2021  |                           |           | 5,709,613    | 5,375,000  | 5,364,734   | 5,370,247   |                                         | 712         |                                         | 712                 | 5,370,959                               |           | 4,041     | 4,041      |           | 02/01/2024 .   | . 1.G FE |
| 209115-A*-5  | CONSOLIDATED EDISON / (FORMERLY HAWKEYE |                | 06/30/2021  | SCHEDULED REDEMPTION      |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            | 1, 134    | 06/30/2022 .   | . 1.G    |
|              |                                         |                |             | SAMUEL A. RAMIREZ &       |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
| 106207 /// 1 | CSC HOLDINGS LLC                        |                | 04/29/2021  | COMPANY, INC.             |           | 3,446,145    |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           | 05/15/2026 .   | 3.C FE   |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           | 102,133   | 102, 133   |           |                |          |
|              | CSOLAR IMPERIAL VALLEY SOUTH LLC        |                | 06/30/2021  | SCHEDULED REDEMPTION      |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            | 3, 403    | 09/30/2038 .   | . 2.B PL |
| 33632*-UQ-8  | CVS CTL CERTS/FIRST SEC BK ABS          |                | 06/10/2021  | SCHEDULED REDEMPTION      |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           | 01/10/2024 .   | . 2.B    |
| 126650-CT-5  | CVS HEALTH CORP                         |                | 06/01/2021  | MATURED                   |           |              | 5,000,000  |             |             |                                         |             |                                         | 1,216               | 5,000,000                               |           |           |            |           | 06/01/2021 .   | . 2.B FE |
|              | CVS PASS-THROUGH TRUST ABS              |                |             | SCHEDULED REDEMPTION      |           |              |            |             |             |                                         | (21,293)    |                                         | (21,293)            |                                         |           |           |            |           |                | 2.B FE   |
|              |                                         |                |             |                           |           |              |            |             |             | ·····                                   |             |                                         |                     |                                         |           |           | ·····      |           |                |          |
|              | CYGNUS ISSUANCE ONE                     | U              | 06/30/2021  | . SCHEDULED REDEMPTION    |           |              |            |             |             |                                         | 2,987       |                                         | 2,987               |                                         |           |           |            |           |                | . 4.B PL |
|              | CYGNUS ISSUANCE S.A                     | D              | 06/30/2021  | . SCHEDULED REDEMPTION    |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           | 03/31/2024 .   |          |
| L2287*-AC-1  | CYGNUS ISSUANCE S.A                     | D              | 06/30/2021  | SCHEDULED REDEMPTION      |           |              | 140,137    |             |             |                                         |             |                                         |                     |                                         |           |           |            | 5.329     | 03/31/2024 .   | . 4.B PL |
|              | CYGNUS ISSUANCE S.A.                    | D              | .06/30/2021 | SCHEDULED REDEMPTION      |           |              | 143,466    | 143,466     | 139,788     |                                         |             |                                         |                     | 143,466                                 |           |           |            |           | 03/31/2024     |          |
|              | 0.0.000 1000/110E 0./1.                 | J <sup>2</sup> |             |                           |           |              |            |             |             | ·····                                   |             |                                         | ······              |                                         | 1         |           |            |           |                |          |
|              |                                         | 1              |             | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             | 1                                       | 1                   |                                         | 1         |           |            |           |                |          |
| 235822-AA-1  | DANA FINANCING LUXEMBOURG SARL          |                | 06/10/2021  |                           |           |              | 3,000,000  | 3,000,000   | 3,000,000   |                                         |             |                                         |                     |                                         |           |           |            |           | 06/01/2026 .   | . 3.B FE |
|              |                                         | 1              | 1           | ASSIGNMENT OF SECURITIES  |           |              | 1          | 1           |             |                                         |             | 1                                       | 1                   | 1                                       | 1         |           |            |           | 1              |          |
| 235825-AF-6  | DANA HOLDING CORP                       | 1              | 05/17/2021  |                           |           | 3,385,947    | 3,325,000  | 3,056,613   | 3, 184, 178 |                                         | 11.113      | 1                                       |                     | 3, 195, 291                             | 1         | 129,709   | 129,709    |           | 12/15/2024 .   | 4 B FF   |
|              |                                         |                |             | EVOLUNICE                 |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |
|              | DELL INTERNATIONAL LLC                  |                | 06/22/2021  | EXCHANGE                  |           |              |            |             |             |                                         |             | ·                                       |                     |                                         |           | ·         | ·····      |           | 07/15/2025 .   |          |
|              | DELL INTERNATIONAL LLC/EMC CORP         |                | 06/22/2021  | EXCHANGE                  |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           | 07/15/2024 .   |          |
| 24703D-AZ-4  | DELL INTERNATIONAL LLC/EMC CORP         |                | 06/22/2021  | EXCHANGE                  |           | 1,579,998    |            | 1,578,932   | 1,579,764   |                                         |             |                                         |                     | 1,579,998                               |           |           |            |           | . 10/01/2026 . | . 2.C FE |
|              |                                         | 1              | 1           | ASSIGNMENT OF SECURITIES  |           |              |            |             |             |                                         |             |                                         |                     | ,                                       |           |           |            | ,         |                |          |
| 050704 411 7 |                                         | 1              | 04/00/0004  | need annual of GEOGHTTED  |           | 000 000      | 000 000    | 000 045     | 007 000     |                                         |             | 1                                       | 100                 | 007 040                                 | 1         |           |            | 4 705     | 06/15/0004     | 2 D EF   |
|              | DIAMOND 1 FIN/DIAMOND 2                 |                | 04/22/2021  |                           |           |              |            |             |             |                                         |             | ·····                                   |                     |                                         | ·         |           |            | 4,725     | 06/15/2021 .   | . 3.B FE |
|              | DISH DBS CORP                           |                | 06/01/2021  | MATURED                   |           | 11,000       |            | 11,393      | 11,084      |                                         | (84)        |                                         | (84)                |                                         |           |           |            |           | 06/01/2021 .   | . 4.C FE |
| 257375-AP-0  | DOMINION ENERGY GAS HOLDINGS LLC        |                | 06/30/2021  | EXCHANGE                  |           | 1,993,097    | 2,000,000  |             | 1,992,740   |                                         |             |                                         |                     | 1,993,097                               |           |           | I          |           | 11/15/2029 .   | . 2.A FE |
|              | DOMINION ENERGY GAS HOLDINGS LLC        | 1              | .06/30/2021 | EXCHANGE                  |           | 1,799,091    | 1,800,000  | 1,799,064   | 1,799,083   |                                         | 9           | 1                                       | 9                   | 1,799,091                               |           |           |            | 43.875    | .11/15/2049    | 2.A FE   |
|              |                                         |                | 04/01/2021  | MATURED                   |           |              |            |             |             |                                         |             | 1                                       |                     |                                         |           |           |            |           | 04/01/2021 .   |          |
|              | DOMINION RESOURCES INC                  |                |             |                           |           |              |            |             |             |                                         | (30)        | ·                                       | (30)                |                                         | ·         |           | ······     |           |                | . 2.C FE |
| 233293-AS-8  |                                         |                | 05/12/2021  | EXCHANGE                  |           | 1,250,000    |            | 1,265,625   | 1,265,359   |                                         | (1,177)     |                                         | (1, 177)            | 1,264,182                               |           | (14,182)  | (14, 182)  |           |                |          |
| 23334B-AA-2  | DTE ENERGY CNTR                         |                | 04/30/2021  | SCHEDULED REDEMPTION      |           | 1,060,817    | 1,060,817  | 1,094,964   | 1,068,367   |                                         | (7,550)     |                                         | (7,550)             | 1,060,817                               | L         |           |            |           | 04/30/2024 .   | 2.C FE   |
| 1            |                                         |                |             | ASSIGNMENT OF SECURITIES  |           |              | , ,        |             | , ,         |                                         |             |                                         |                     | , ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |           |           |            |           |                |          |
| 064440 45 0  | DUKE ENERGY CORP                        | 1              |             | AUDITALIAN OF OLUGINITIES |           |              | E 000 000  | 4,999,050   | 4.999.922   |                                         | 78          | 1                                       | 70                  | E 000 000                               | 1         |           |            | 100 105   | 00/15/0004     | 2 P EF   |
|              |                                         |                |             |                           |           |              | 5,000,000  |             |             |                                         |             | ·····                                   |                     | 5,000,000                               |           | ·····     | ·····      |           | 09/15/2021 .   |          |
| 29103D-AF-3  | EMERA US FINANCE LP                     | C              | 06/15/2021  | MATURED                   |           | 1,500,000    |            | 1,498,707   | 1,499,859   |                                         | 141         |                                         | 141                 | 1,500,000                               |           |           |            |           | 06/15/2021 .   | . 2.C FE |
|              |                                         |                |             |                           |           |              |            |             |             |                                         |             |                                         |                     |                                         |           |           |            |           |                |          |

## **SCHEDULE D - PART 4**

|                |                                    |       | 1            |                            |           |                |            |                | 1                                       |            |             | of During the Curren    |           |             | r         | 1         |                         |           |               | 1                                     |
|----------------|------------------------------------|-------|--------------|----------------------------|-----------|----------------|------------|----------------|-----------------------------------------|------------|-------------|-------------------------|-----------|-------------|-----------|-----------|-------------------------|-----------|---------------|---------------------------------------|
| 1              | 2                                  | 3     | 4            | 5                          | 6         | 7              | 8          | 9              | 10                                      | Ch         | nange In Bo | ok/Adjusted Carrying Va | alue      | 16          | 17        | 18        | 19                      | 20        | 21            | 22                                    |
|                |                                    |       |              |                            |           |                |            |                |                                         | 11         | 12          | 13 14                   | 15        |             |           |           |                         |           |               | NAIC                                  |
|                |                                    |       |              |                            |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               | Desig-                                |
|                |                                    |       |              |                            |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               |                                       |
|                |                                    |       |              |                            |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               | nation,                               |
|                |                                    |       |              |                            |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               | NAIC                                  |
|                |                                    |       |              |                            |           |                |            |                |                                         |            |             | Total                   | Total     |             |           |           |                         |           |               | Desig-                                |
|                |                                    |       |              |                            |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         | Dand      |               |                                       |
|                |                                    |       |              |                            |           |                |            |                |                                         |            |             | Current Change in       |           |             |           |           |                         | Bond      |               | nation                                |
|                |                                    |       |              |                            |           |                |            |                |                                         |            |             | Year's Book/            | Exchange  | Book/       |           |           |                         | Interest/ |               | Modifier                              |
|                |                                    |       |              |                            |           |                |            |                | Prior Year                              |            | Current     | Other Than Adjusted     | Change in | Adjusted    | Foreign   |           |                         | Stock     | Stated        | and                                   |
|                |                                    |       |              |                            |           |                |            |                | Book/                                   | Unrealized |             |                         |           |             |           | Realized  |                         | Dividends | Con-          | SVO                                   |
| 011015         |                                    |       |              |                            |           |                |            |                |                                         | Unrealized | Year's      | Temporary Carrying      | Book      | Carrying    | Exchange  |           | <b>T</b> ( ) <b>O</b> ( |           |               |                                       |
| CUSIP          |                                    |       |              |                            | Number of |                |            |                | Adjusted                                | Valuation  | (Amor-      | Impairment Value        | /Adjusted | Value at    | Gain      | Gain      | Total Gain              | Received  | tractual      | Admini-                               |
| Ident-         |                                    | For-  | Disposal     | Name                       | Shares of | Consid-        |            | Actual         | Carrying                                | Increase/  | tization)/  | Recog- (11 + 12 -       | Carrying  | Disposal    | (Loss) on | (Loss) on | (Loss) on               | During    | Maturity      | strative                              |
| ification      | Description                        | eign  | Date         | of Purchaser               | Stock     | eration        | Par Value  | Cost           | Value                                   | (Decrease) | Accretion   | nized 13)               | Value     | Date        | Disposal  | Disposal  | Disposal                | Year      | Date          | Symbol                                |
| meation        | Description                        | Cigii | Duic         |                            | Otock     | cration        |            | 0031           | Value                                   | (Decrease) | Accretion   | Tilzed 13)              | value     | Duic        | Disposal  | Disposal  | Disposal                | i cui     | Duic          | Cymbol                                |
|                |                                    |       | 00/15/0001   | ASSIGNMENT OF SECURITIES   |           | ~~ ~~ ~~       |            | 10,050,000     | 10.001.011                              |            | 0.000       | 0.000                   |           |             |           |           |                         |           | 00/15/0001    |                                       |
| 29250R-AU-0 E  | ENBRIDGE ENERGY PARTNERS           |       | 06/15/2021 . |                            |           | 20,000,000     |            |                | 19,991,014                              |            |             |                         |           |             |           |           |                         | 630,000   | 09/15/2021    | 2.A FE                                |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               |                                       |
|                | ENTERGY TEXAS INC                  |       | 05/01/2021 . |                            |           | 10 , 000 , 000 | 10,000,000 | 9,980,800      |                                         |            | 1,302       |                         |           |             |           |           |                         |           | 06/01/2021    | . 2.A FE                              |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               |                                       |
| 294429-AK-1 E  | EQUIFAX INC                        |       | 05/01/2021 . |                            |           | 1, 125,000     | 1,125,000  | 1, 124, 460    | 1, 124, 953                             |            |             |                         |           | 1, 124, 991 |           | 9         | 9                       |           | 06/01/2021    | 2.B FE                                |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                | , ,        | , , ,          | , , , , , , , , , , , , , , , , , , , , |            |             |                         |           | , ,         |           |           |                         | ,         |               |                                       |
| 29444U-AR-7 E  |                                    |       | 06/02/2021 . |                            |           | 3,217,575      |            | 2,993,750      |                                         |            | 3           | 3                       |           | 2,994,257   |           |           | 5,744                   |           | 05/15/2027    | 2 C FF                                |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               | 2.012                                 |
| 007000 411 0   | ESTEE LAUDER COMPANIES INC         |       | .04/10/2021  | ASSIGNMENT OF SECONTTIES   |           | F 000 000      | E 000 000  | 4 000 000      | 4 000 011                               |            | 89          | 89                      |           | F 000 000   |           |           |                         | 35.417    | 05 / 10 /0001 | 1 5 55                                |
| 29/30H-AH-3    | ESTEE LAUDER COMPANIES ING         |       |              |                            |           |                | 5,000,000  |                | 4,999,911                               |            |             |                         |           | 5,000,000   |           |           |                         |           | 05/10/2021    | . I.E FE                              |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               |                                       |
|                | -EDEX CORP                         |       | 05/20/2021 . |                            |           |                | 10,000,000 | 10 , 138 , 200 | 10,061,985                              |            | (5,546)     | (5,546                  | )         | 10,056,438  |           |           | (56,438)                | 1,231,086 | 02/01/2025    | . 2.8 FE                              |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               |                                       |
|                | FEDEX CORP                         |       | 04/30/2021 . |                            |           |                |            |                |                                         |            |             |                         |           |             |           | 1,114     | 1, 114                  |           | 05/15/2025    | 2.B FE                                |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               |                                       |
|                | FMG RESOURCES (AUGUST 2006) PTY LT | D     | 04/16/2021 . |                            |           | 4,911,876      | 4,700,000  | 4,677,500      | 4,684,681                               |            |             |                         |           |             |           |           |                         |           | 05/15/2022    | 3.A FE                                |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            | ,           |                         |           |             |           |           |                         |           |               |                                       |
| 302516-AV-3    | FMG RESOURCES (AUGUST 2006) PTY LT | n     | 05/28/2021 . |                            |           |                | 1,962,000  | 1,959,438      | 1,957,915                               |            |             |                         |           | 1,958,625   |           |           |                         |           |               | 3.A FE                                |
|                |                                    | D     |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               | . U.A IL                              |
| 040000 40 0    |                                    |       | 05 (07 (0004 | ASSIGNMENT OF SECONTTIES   |           | 070 400        | 000 000    | 000 445        | 000.074                                 |            | (74)        | (74                     | 、<br>、    | 000 000     |           |           |                         | 00.044    | 04/45/0004    | 4.4.55                                |
|                | FORESTAR GROUP INC                 |       | 05/07/2021 . | EVALUATE                   |           |                |            |                |                                         |            | (71)        |                         | ?         |             |           |           |                         |           |               | . 4.A FE                              |
|                | GE CAPITAL FUNDING LLC             |       | 05/12/2021 . | EXCHANGE                   |           |                |            |                |                                         |            | (788)       |                         | )         |             |           |           |                         | 10,817    |               | 2.B FE                                |
|                | GENERAL MOTORS FINANCIAL CO INC    |       | 04/09/2021 . | . MATURED                  |           |                |            |                |                                         |            | 4           |                         |           |             |           |           |                         | 2,095     |               | 2.C FE                                |
|                | GOLDEN SPREAD ELECTRIC COOPERATIVE |       | 05/06/2021 . | SCHEDULED REDEMPTION       |           |                |            |                |                                         |            | 3,200       |                         |           |             |           |           |                         | 4,683     | 05/06/2025    | . 1.D FE                              |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               |                                       |
| .382550-BE-0   | GOODYEAR TIRE & RUBBER COMPANY (TH |       | 05/06/2021 . |                            |           | 4,805,000      | 4,805,000  | 4,873,425      |                                         |            |             |                         | )         |             |           | (39)      | (39)                    | 116,972   | 11/15/2023    | 4.A FE                                |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                | , ,        |                |                                         |            |             |                         | ,         |             |           |           |                         |           |               |                                       |
| 391164-AE-0    | GREAT PLAINS ENERGY INC            |       | 04/02/2021   |                            |           |                |            |                |                                         |            | (4,557)     | (4,557                  | )         |             |           |           |                         |           | 06/01/2021    | 2.B FE                                |
|                | GREEN COUNTRY ENERGY LLC           |       | 05/10/2021   | SCHEDULED REDEMPTION       |           |                |            |                |                                         |            |             |                         | /         |             |           |           |                         |           |               |                                       |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               | J.A IL                                |
| 100501 40 0    |                                    |       | 04/00/0004   | ASSIGNMENT OF SECORTTES    |           | 0 000 040      | 0 444 000  | 0,400,000      | 0 474 407                               |            | (17,040)    | (47.040                 | 、<br>、    | 0 450 550   |           | (40,550)  | (40,550)                | 000,000   | 04 /05 /0000  | 0 D FF                                |
|                | GRUPO BIMBO SAB DE CV              | D     | 04/26/2021 . |                            |           | 6,300,816      | 6,111,000  | 6,493,060      | 6,171,467                               |            | (17,913)    |                         | )         | 6, 153, 553 |           | (42,553)  | (42,553)                |           |               | 2.B FE                                |
| 40139L-AA-1 0  | GUARDIAN LIFE GLOBAL FUNDING       |       | 04/26/2021 . | MATURED                    |           |                | 750,000    | 749,010        | 749,934                                 |            | 66          |                         |           | 750,000     |           |           |                         | 7,500     | 04/26/2021    | . 1.8 FE                              |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               |                                       |
| 421924-BN-0 H  | HEALTHSOUTH CORP                   |       | 06/30/2021 . |                            |           |                |            |                |                                         |            | (392)       |                         | )         |             |           |           |                         |           | 03/15/2023    | . 4.A FE                              |
| .431116-AB-8 H | HIGHMARK INC                       |       | 05/15/2021 . | MATURED                    |           | 12,000,000     |            | 11,951,520     | 11,997,765                              |            |             |                         |           |             |           |           |                         |           | 05/15/2021    | 1.G FE                                |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               | 1                                     |
| 431475-AB-8    | HILL-ROM HOLDINGS INC              |       | 05/20/2021   |                            |           | 3,075,000      | 3,000,000  | 3,008,438      | 3,003,263                               |            | (570)       |                         | )         | 3,002,693   |           | (2,693)   | (2,693)                 | 189,583   | . 02/15/2025  | 3.C FE                                |
|                | HORMEL FOODS CORP                  |       | 04/15/2021   | MATURED                    |           |                |            | 14,964,958     | 14,998,510                              |            |             |                         | ,         | 15,000,000  |           |           |                         |           | 04/15/2021    |                                       |
| TUTUL "NL-U    |                                    |       | 10/2021      | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               |                                       |
| 442510 AE 0    |                                    | 1     | 04/02/2021 . | AUSTONIMENT OF SECONTITIES |           |                |            |                | 14 076 000                              | 1          |             | 0.000                   | 1         |             | 1         |           |                         |           | 11/15/0000    | 0 A EE                                |
| 443510-AF-9    |                                    |       |              |                            |           |                |            |                | 14,976,898                              |            |             |                         |           |             |           |           |                         |           |               | 2.A FE                                |
| 444 IO^-AB-2   | HUDSON TRANSMISSION PARTNERS LLC   |       | 05/31/2021 . | . SCHEDULED REDEMPTION     |           |                | 207,701    |                | 206,316                                 |            | 1,385       | 1,385                   |           | 207,701     |           |           |                         | 4,590     | 05/31/2033    | . 2.A ML                              |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         | .]        |             |           |           |                         |           |               | 1                                     |
|                | HUNTSMAN INTERNATIONAL LLC         |       | 06/23/2021 . |                            |           | 718,621        | 676,000    |                |                                         |            | (2,552)     | (2,552                  | )         | 683,746     |           | (7,746)   | (7,746)                 | 63,601    | 11/15/2022    |                                       |
| 94978#-AJ-6 H  | HY-VEE INC / WELLS FARGO ABS       |       | 04/05/2021 . | . SCHEDULED REDEMPTION     |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           | 10/05/2021    | . 2.A                                 |
|                |                                    | 1     | 1            | ASSIGNMENT OF SECURITIES   |           |                | 1          |                |                                         | 1          |             |                         | 1         |             | 1         |           |                         |           |               | 1                                     |
| 465740-AA-6 I  | ITRON INC                          |       | 04/08/2021 . |                            |           | 7,944,775      | 7,751,000  | 7,615,919      |                                         |            |             |                         |           |             |           |           |                         |           | 01/15/2026    | 4.C FE                                |
|                | JOHNSON & JOHNSON                  |       | .05/15/2021  | MATURED                    |           |                |            |                |                                         | L          |             |                         |           |             | L         |           |                         |           | 05/15/2021    | 1.A FE                                |
|                | JPMCC 2006-CB16 AJ CMBS            |       | 06/01/2021   | SCHEDULED REDEMPTION       |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               | 1.A FM                                |
|                | JPMORGAN CHASE & CO                |       | .05/10/2021  | MATURED                    |           | 4,000,000      | 4,000,000  |                | 3,999,804                               |            |             |                         |           | 4,000,000   |           |           |                         |           |               | 1.F FE                                |
|                |                                    |       |              |                            |           |                |            |                |                                         |            |             |                         |           |             |           |           |                         |           |               | · · · · · · · · · · · · · · · · · · · |
| 400000 + 1 0   | (100000 0010 0000                  |       | 00/04/0000   | ASSIGNMENT OF SECURITIES   |           | 4 000 00-      | 4 000 000  | 4 000 00-      | 4 010 10-                               |            | 10 10-1     |                         |           | 4 000 000   |           | 15 005    | 15 005                  |           | 00 (04 (000 4 | 0.0.55                                |
| 496902-AJ-6    | (INROSS GOLD CORP                  | A     | 06/01/2021 . |                            |           | 1,633,000      |            |                | 1,646,488                               |            | (8,406)     |                         | )         | 1,638,082   |           | (5,082)   | (5,082)                 |           | 09/01/2021    | . 2.0 FE                              |
|                |                                    |       |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             |                         | .]        |             |           |           |                         |           |               | 1                                     |
| 50077L-AS-5 K  | KRAFT HEINZ FOODS CO               |       | 05/01/2021 . |                            |           | 7,088,202      | 6,600,000  | 6,612,348      | 6,606,561                               |            | (856)       |                         | )         | 6,605,705   |           | (5,705)   | (5,705)                 |           | 06/15/2023    | .3.A FE                               |
|                |                                    | 1     |              | ASSIGNMENT OF SECURITIES   |           |                |            |                |                                         |            |             | 1 1                     |           |             | 1         |           |                         |           |               | 1                                     |
| 50540R-AL-6 L  | LAB CORP OF AMER HLDGS             |       | 06/11/2021 . |                            |           | 1,040,680      |            |                |                                         |            |             |                         |           |             |           |           |                         |           | 08/23/2022    | 2.B FE                                |
|                |                                    |       |              |                            |           |                |            |                | ,                                       |            |             |                         |           |             |           |           |                         |           | =             |                                       |

## **SCHEDULE D - PART 4**

|              |                                          |               |                          |           |             | Jilus aliu Siu |            | 1            |                                         |             | Ű.          |             |           |            | 1         | 1         |                         |             |              |          |
|--------------|------------------------------------------|---------------|--------------------------|-----------|-------------|----------------|------------|--------------|-----------------------------------------|-------------|-------------|-------------|-----------|------------|-----------|-----------|-------------------------|-------------|--------------|----------|
| 1            | 2                                        | 3 4           | 5                        | 6         | 7           | 8              | 9          | 10           | Ch                                      | nange In Bo | ok/Adjusted | Carrying Va | lue       | 16         | 17        | 18        | 19                      | 20          | 21           | 22       |
|              |                                          |               |                          |           |             |                |            |              | 11                                      | 12          | 13          | 14          | 15        |            |           |           |                         |             |              | NAIC     |
|              |                                          |               |                          |           |             |                |            |              |                                         |             | 10          |             | 10        |            |           |           |                         |             |              |          |
|              |                                          |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             |              | Desig-   |
|              |                                          |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             |              | nation,  |
|              |                                          |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             |              | NAIC     |
|              |                                          |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             |              |          |
|              |                                          |               |                          |           |             |                |            |              |                                         |             |             | Total       | Total     |            |           |           |                         |             |              | Desig-   |
|              |                                          |               |                          |           |             |                |            |              |                                         |             | Current     | Change in   | Foreign   |            |           |           |                         | Bond        |              | nation   |
|              |                                          |               |                          |           |             |                |            |              |                                         |             |             |             |           | Deek/      |           |           |                         |             |              |          |
|              |                                          |               |                          |           |             |                |            |              |                                         |             | Year's      | Book/       | Exchange  | Book/      |           |           |                         | Interest/   |              | Modifier |
|              |                                          |               |                          |           |             |                |            | Prior Year   |                                         | Current     | Other Thar  | n Adjusted  | Change in | Adjusted   | Foreign   |           |                         | Stock       | Stated       | and      |
|              |                                          |               |                          |           |             |                |            | Book/        | Unrealized                              |             | Temporary   |             | Book      | Carrying   | Exchange  | Realized  |                         | Dividends   | Con-         | SVO      |
|              |                                          |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           | <b>T</b> ( ) <b>O</b> ( |             |              |          |
| CUSIP        |                                          |               |                          | Number of |             |                |            | Adjusted     | Valuation                               | (Amor-      | Impairmen   | t Value     | /Adjusted | Value at   | Gain      | Gain      | Total Gain              | Received    | tractual     | Admini-  |
| Ident-       |                                          | For- Dispo    | sal Name                 | Shares of | Consid-     |                | Actual     | Carrying     | Increase/                               | tization)/  | Recog-      | (11 + 12 -  | Carrying  | Disposal   | (Loss) on | (Loss) on | (Loss) on               | During      | Maturity     | strative |
|              | Description                              |               |                          |           |             | DerVelue       |            | Value        |                                         |             | 0           |             |           |            |           |           | Disposal                |             | Date         |          |
| ification    | Description                              | eign Dat      |                          | Stock     | eration     | Par Value      | Cost       | value        | (Decrease)                              | Accretion   | nized       | 13)         | Value     | Date       | Disposal  | Disposal  | Disposal                | Year        | Date         | Symbol   |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | S         |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             |              |          |
| .50540R-AP-7 | LABORATORY CORPORATION OF AMERICA        |               | 021                      |           | 1,018,560   | 1,000,000      |            |              |                                         |             |             | 838         |           | 998.776    |           | 1,224     |                         | 46.116      | 02/01/2022 . | 2.B FE   |
|              | LEA POWER PARTNERS 2033                  |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           | ,         | ,                       | 1.662       |              |          |
|              | LEE MEM HEALTH SYS FL ABS                |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             |              |          |
|              |                                          |               |                          |           |             |                |            |              | • • • • • • • • • • • • • • • • • • • • | (9,3/3)     | ,           | (9,3/3)     |           |            |           |           |                         |             |              |          |
|              | LEHIGH VALLEY HOSPITAL PA ABS            |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         | 3,734       |              | . 1.F    |
| 52532X-AG-0  | LEIDOS HOLDINGS INC                      |               | 021 EXCHANGE             |           |             |                |            |              |                                         | 100         |             | 100         |           |            |           |           |                         | 8,146       | 02/15/2031 . | . 2.C FE |
|              | LEIDOS INC                               |               | 021 EXCHANGE             |           | 997,426     | 1,000,000      |            |              | L                                       |             | L           |             |           |            | L         | L         | L                       |             | .05/15/2023  | 2.C FE   |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | s         |             |                |            | ,            | 1                                       | 1           |             | 1           |           |            | 1         |           |                         | ,           | 1            |          |
|              | LENNAR CORPORATION                       |               |                          | Ŭ         |             |                |            |              |                                         | (2,561)     |             | (2,561)     |           |            |           |           |                         |             |              | 2.C FE   |
|              |                                          |               |                          |           |             |                |            |              |                                         |             | ·           |             |           |            |           |           |                         |             |              |          |
|              | LIBERTY MUTUAL GROUP                     |               |                          |           | 12,000,000  | 12,000,000     | 11,745,480 | 11,986,594   |                                         | 13,406      |             | 13,406      |           |            |           |           |                         |             | 06/01/2021 . | . 2.B FE |
| 548661-CT-2  | LOWE'S COMPANIES INC                     |               |                          |           |             |                |            |              |                                         | (61,448)    | )           | (61,448)    |           |            |           |           |                         | 618,750     | 04/15/2021 . | . 2.A FE |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | S         |             |                |            | 1            | 1                                       |             |             | 1           |           |            |           | 1         |                         |             | 1            |          |
| 50247V-AA-7  | LYB INTL FINANCE BV                      |               |                          |           |             |                |            |              |                                         |             | 1           | 1,887       |           | 2,591,777  |           |           |                         |             | 07/15/2023 . | 2.0 FF   |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | e         |             |                |            |              |                                         |             |             |             |           |            |           |           |                         | 200,000     |              |          |
| 505054 DD 7  |                                          | 00/40/0       |                          | 3         | 05 747 770  | 05 500 000     | 05 405 004 | 05 400 477   |                                         | 4 000       |             | 4 000       |           | 05 440 500 |           | 50 404    | 50,404                  | 4 450 704   | 04/04/0004   | 0 D FF   |
|              | MARATHON PETROLEUM CORP                  |               |                          |           | 25,717,770  |                | 25,425,391 | 25, 439, 177 |                                         |             |             |             |           |            |           |           |                         | 1, 150, 734 | 04/01/2024 . |          |
| 57385L-AB-4  | MARVELL TECHNOLOGY GROUP LTD             |               |                          |           | 5,998,910   |                | 5,998,560  | 5,998,861    |                                         |             |             |             |           | 5,998,910  |           |           |                         |             | 06/22/2028 . | . 2.C FE |
| 59982W-AA-5  | MCSLT 19-1 A ABS                         |               | 021 DISTRIBUTION         |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             | 03/20/2043 . | . 1.F FE |
|              | MEDISTAR SUGAR LAND MED ONTR ABS         |               | 021 SCHEDULED REDEMPTION |           |             |                |            |              |                                         | (439)       | )           | (439)       |           |            |           |           |                         |             | 04/15/2028 . |          |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | ¢         |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             |              |          |
| 500044 40 5  |                                          | a 1 / a a / a |                          | 0         | 0 000 700   | 0 005 000      | 0.054.405  | 0.055.040    |                                         | (5.000)     |             | (5.000)     |           | 0 050 017  |           | (45,047)  | (15.017)                |             |              |          |
|              | MERITAGE HOMES CORP                      |               |                          |           | 2, 366, 798 | 2,235,000      | 2,351,125  | 2,255,610    |                                         | (5,293)     |             | (5,293)     |           | 2,250,317  |           | (15,317)  | (15,317)                |             |              |          |
|              | MGE POWER LLC ABS                        |               |                          |           |             |                |            |              |                                         | (400)       | )           | (400)       |           |            |           |           |                         | 6,951       | 09/25/2033 . | . 1.E    |
| 55288*-AB-3  | MGE POWER LLC ABS                        |               | 021 SCHEDULED REDEMPTION |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         | 5, 185      | 10/25/2033 . | . 1.E    |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | S         |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             |              |          |
| 594087-AV-0  | MICHAELS STORES INC                      |               | 121                      |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             | 10/01/2027 . | . 4.A FE |
|              | MICROCHIP TECHNOLOGY INCORPORATED        |               |                          |           |             |                |            | 3, 402, 474  |                                         | (2,474)     |             | (2,474)     |           |            |           |           |                         |             |              |          |
|              |                                          |               |                          |           |             |                |            |              | • • • • • • • • • • • • • • • • • • • • | (2,4/4)     |             | (2,4/4)     |           |            |           |           |                         |             |              |          |
|              | MICROCHIP TECHNOLOGY INCORPORATED        |               |                          |           |             |                |            |              | •••••                                   |             |             |             |           |            |           |           |                         |             | 09/01/2023 . |          |
|              | MICROCHIP TECHNOLOGY INCORPORATED        |               |                          |           | 1,509,280   |                | 1,511,500  | 1,510,972    |                                         | (1,670)     | )           | (1,670)     |           | 1,509,302  |           | (22)      | (22)                    |             | 09/01/2025 . | . 3.B FE |
| 606935-AM-6  | MLCFC_06-1 CMBS                          |               | 021 SCHEDULED REDEMPTION |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             | 02/12/2039 . | . 1.D FM |
|              | -                                        |               | ASSIGNMENT OF SECURITIE  | s         |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             |              |          |
| 553777-AA-1  | MTS SYSTEMS CORPORATION                  |               |                          | •         | 3.587.368   | 3,269,000      | 3.273.988  | 3,265,559    |                                         | (1.459)     | <b>N</b>    | (1,459)     |           | 3,264,100  |           | 4.900     | .4.900                  | .442.113    | .08/15/2027  | 4.C FE   |
|              |                                          |               |                          |           |             |                |            |              |                                         |             |             |             |           | 183,600    |           |           |                         | 11.506      |              |          |
|              | NAKILAT INC. 144A 6.267% 12/31/33 SUB NT | D             |                          |           |             |                |            |              |                                         | 2,292       |             | 2,292       |           |            |           |           |                         |             | 12/31/2033 . | . 1.F FE |
|              | NATIONAL FOOTBALL LEAGUE                 |               |                          |           | 1, 492, 117 | 1,492,117      | 1,492,117  | 1,492,117    |                                         |             |             |             |           | 1,492,117  |           |           |                         |             | 03/31/2024 . | . 1.E FE |
| 63615#-AD-3  | NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         | 7,568       | 03/31/2024 . | . 1.E FE |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | S         |             |                | 1          | 1            |                                         |             | 1           | 1           |           |            |           | 1         |                         |             | 1            |          |
| 637071-AJ-0  | NATIONAL OILWELL VARCO I                 |               |                          | 1         |             |                |            |              |                                         |             | 1           |             |           |            |           |           |                         |             | 12/01/2022 . | 2.B FE   |
|              | NEPTUNE REGIONAL TRANSMISSION TRANCHE A  |               |                          |           |             |                |            |              |                                         | [           |             |             |           |            |           |           |                         | 20.961      |              |          |
|              |                                          |               |                          | •         |             |                |            |              | ·····                                   | (1 400)     |             | (1 400)     |           |            |           |           |                         |             |              |          |
| 04952W-UE-1  | NEW YORK LIFE GLOBAL FUNDING             |               |                          |           | 23,000,000  |                |            |              |                                         | (1,120)     | /           | (1,120)     |           |            |           |           |                         |             | 04/13/2021 . | . I.A FE |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | 5         |             | _              |            |              |                                         |             |             |             |           |            |           |           |                         |             | 1            |          |
| 65120F-AC-8  | NEWCREST FINANCE PTY LTD                 | D             |                          |           | 7, 366, 940 | 7,000,000      | 6,959,330  | 6,991,594    |                                         | 1,513       |             | 1,513       |           | 6,993,107  |           | 6,893     | 6,893                   |             | 10/01/2022 . | . 2.B FE |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | S         |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             | 1            |          |
| 651290-AP-3  | NEWFIELD EXPLORATION CO                  |               |                          | 1         |             |                |            |              |                                         | (468)       |             |             |           |            |           |           | (637)                   |             | 01/30/2022 . | . 3.A FE |
|              | NEL VENTURES SR GTD NTS TRANCHE C        |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             | 04/15/2035 . |          |
|              | NFL VENTURES SR GTD NTS TRANCHE C        |               |                          |           |             |                |            |              |                                         | (11,427)    |             | (11,427)    |           |            |           |           |                         |             | 04/15/2035 . |          |
|              | NFL VENIURES SR GID NIS IRANCHE D        |               |                          |           |             |                |            |              | • • • • • • • • • • • • • • • • • • • • | (11,427)    | ,           | (11,427)    |           |            |           |           |                         |             | 04/15/2045 . | . I.E FE |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | 5         |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             | 1            |          |
| 62912X-AE-4  | NGPL PIPECO LLC                          |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             | 08/15/2022 . | . 2.C FE |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | S         |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             | 1            |          |
| 65409Q-BB-7  | NIELSEN FINANCE LLC                      |               |                          |           | 1.770.000   | 1,770,000      | 1,812,038  | 1,770,000    |                                         |             |             |             |           |            |           |           |                         | 43.021      | 04/15/2022 . | 4 B FF   |
|              |                                          |               | ASSIGNMENT OF SECURITIE  | ¢         |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             |              |          |
| 055400 45 0  | NORRORD ING                              | A 05 (00 (0   |                          | •         | 070 (00     | 050,000        | 000 105    | 007 570      |                                         | (0.000)     | J           | (0.000)     |           | 005 000    |           | (45 000)  | (45.000)                | 04.050      | 07/45/0007   |          |
|              | NORBORD INC                              | A             |                          |           |             |                |            |              | ·····                                   | (2,309)     | /           | (2,309)     |           |            | ·         | (15,269)  | (15,269)                |             |              | . 3.A FE |
|              | NOVA CHEMICALS CORP                      | A             |                          |           | 8,586,785   |                |            |              |                                         | (3,998)     | )           | (3,998)     |           | 8,467,122  |           | (135,337) | (135,337)               | 602,083     |              |          |
| 67079B-AA-8  | NUTRITION & BIOSCIENCES INC              |               | 021 EXCHANGE             |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             | 09/15/2022 . | . 2.B FE |
|              | NUTRITION & BIOSCIENCES INC              | 05/19/2       |                          |           | 300,000     |                | 300,000    | 300.000      |                                         |             |             |             |           | 300.000    |           |           |                         | 2.491       |              |          |
|              | NUTRITION & BIOSCIENCES INC              |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             | 10/15/2027   |          |
|              |                                          |               |                          |           |             |                |            |              | <b> </b>                                |             | ·           | ·····       |           |            | ·         | ·         |                         |             |              |          |
| b/U/9B-AE-0  | NUTRITION & BIOSCIENCES INC              |               | D21 EXCHANGE             |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             | 11/15/2040 . | . Z.B FE |
|              |                                          |               |                          |           |             |                |            |              |                                         |             |             |             |           |            |           |           |                         |             |              |          |

## **SCHEDULE D - PART 4**

|              |                                       | 1     | 1            |                             |           |             |            | ,          |            |            |             | of During the Current   |                  |            |           |                                         |                                         |           |               |          |
|--------------|---------------------------------------|-------|--------------|-----------------------------|-----------|-------------|------------|------------|------------|------------|-------------|-------------------------|------------------|------------|-----------|-----------------------------------------|-----------------------------------------|-----------|---------------|----------|
| 1            | 2                                     | 3     | 4            | 5                           | 6         | 7           | 8          | 9          | 10         | Ch         | nange In Bo | ok/Adjusted Carrying Va | lue              | 16         | 17        | 18                                      | 19                                      | 20        | 21            | 22       |
|              | -                                     | Ē     | 1            | -                           |           |             | -          |            | -          | 11         | 12          | 13 14                   |                  | 1 -        | 1         | -                                       | -                                       | -         |               | NAIC     |
|              |                                       |       |              |                             |           |             |            |            |            | 11         | 12          | 13 14                   | 15               |            |           |                                         |                                         |           |               |          |
|              |                                       |       |              |                             |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               | Desig-   |
|              |                                       |       |              |                             |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               | 0        |
|              |                                       |       |              |                             |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               | nation,  |
|              |                                       |       |              |                             |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               | NAIC     |
|              |                                       |       |              |                             |           |             |            |            |            |            |             | <b>T</b> . ( . )        | <b>T</b> . ( . ) |            |           |                                         |                                         |           |               | -        |
|              |                                       |       |              |                             |           |             |            |            |            |            |             | Total                   | Total            |            |           |                                         |                                         |           |               | Desig-   |
|              |                                       |       |              |                             |           |             |            |            |            |            |             | Current Change in       | Foreign          |            |           |                                         |                                         | Bond      |               | nation   |
|              |                                       |       |              |                             |           |             |            |            |            |            |             |                         |                  | <b>-</b>   |           |                                         |                                         |           |               |          |
|              |                                       |       |              |                             |           |             |            |            |            |            |             | Year's Book/            | Exchange         | Book/      |           |                                         |                                         | Interest/ |               | Modifier |
|              |                                       |       |              |                             |           |             |            |            | Prior Year |            | Current     | Other Than Adjusted     | Change in        | Adjusted   | Foreign   |                                         |                                         | Stock     | Stated        | and      |
|              |                                       |       |              |                             |           |             |            |            |            |            |             |                         | -                | -          | U U       |                                         |                                         |           |               |          |
|              |                                       |       |              |                             |           |             |            |            | Book/      | Unrealized | Year's      | Temporary Carrying      | Book             | Carrying   | Exchange  | Realized                                |                                         | Dividends | Con-          | SVO      |
| CUSIP        |                                       |       |              |                             | Number of |             |            |            | Adjusted   | Valuation  | (Amor-      |                         | /Adjusted        | Value at   | Gain      | Gain                                    | Total Gain                              | Received  | tractual      | Admini-  |
|              |                                       |       |              |                             |           |             |            |            |            | valuation  | (AIII0I-    |                         | Aujusteu         |            |           |                                         |                                         |           |               |          |
| Ident-       |                                       | For-  | Disposal     | Name                        | Shares of | Consid-     |            | Actual     | Carrying   | Increase/  | tization)/  | Recog- (11 + 12 -       | Carrying         | Disposal   | (Loss) on | (Loss) on                               | (Loss) on                               | During    | Maturity      | strative |
|              | Description                           |       |              | of Durchasor                |           | oration     | DerVelue   | Cost       |            |            |             |                         |                  |            |           |                                         |                                         | 0         |               |          |
| ification    | Description                           | eign  | Date         | of Purchaser                | Stock     | eration     | Par Value  | Cost       | Value      | (Decrease) | Accretion   | nized 13)               | Value            | Date       | Disposal  | Disposal                                | Disposal                                | Year      | Date          | Symbol   |
| 67079B-AF-7  | NUTRITION & BIOSCIENCES INC           |       |              | EXCHANGE                    |           | 124.989     | 125.000    | 124.989    | 124.989    |            |             |                         |                  | 124.989    |           |                                         |                                         | .3.071    |               | 2.B FE   |
| 67091G-AE-3  |                                       | D     | 04/08/2021   | CALLED @ 103.000            |           | 103.000     |            | 100.000    | 100.000    |            |             |                         |                  | 100.000    |           |                                         |                                         |           |               | 3.B FE   |
|              |                                       | U     |              |                             |           |             |            |            |            |            |             |                         |                  |            |           | • • • • • • • • • • • • • • • • • • • • | • • • • • • • • • • • • • • • • • • • • |           |               |          |
| 677050-AP-1  | OGLETHORPE POWER CORPORATION          |       | 05/12/2021   | EXCHANGE                    |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           | 08/01/2050 .  | 2.A FE   |
|              |                                       | 1     |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            | 1          | 1           | 1 1                     | 1                | 1          | 1         | 1                                       |                                         |           |               | 1 1      |
| 681010-17-0  | OMNICOM GROUP INC                     | 1     |              |                             |           | 5, 151, 100 |            | 4,978,350  |            | 1          |             |                         | 1                | 4,997,656  | 1         |                                         |                                         |           | .05/01/2022 . | 2.A FE   |
|              |                                       |       |              |                             |           |             |            |            |            |            |             | 1,009                   |                  |            |           |                                         |                                         | 200,019   |               |          |
|              | PALS_00-1 ABS                         |       | 06/25/2021   | DISTRIBUTION                |           | 4,433       |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           | 12/25/2015 .  | . 6. *   |
| 698525-AA-0  | PANOCHE ENERGY CENTER SENIOR SECURED  |       |              | SCHEDULED REDEMPTION        |           |             |            |            |            |            | L           | L                       |                  |            | L         |                                         | L                                       |           | .07/31/2029 . | 4.A FE   |
|              | · · · · · · · · · · · · · · · · · · · | 1     | 1            | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            |             |                         |                  |            | 1         |                                         |                                         |           |               | 1        |
| 000070 ++ -  | DINTUED DE LOODEOLTOD C 12            | 1     | 00/07/000/   | AUDITORMENT OF SECONTITIES  |           | 007 705     | F00 00-    | F00 0/-    |            |            | 1764        |                         | 1                | F0.1 00-   | 1         | (                                       | (                                       |           | 05 /45 /0006  | 4.4.55   |
|              | PANTHER BF AGGREGATOR 2 LP            |       | 06/07/2021   |                             |           |             |            |            |            |            | (739)       | (739)                   |                  |            |           | (4,396)                                 | (4,396)                                 |           | 05/15/2026 .  | 4.A FE   |
| 70259#-AB-3  | PASHA HAWAII SHIPPING COMPANY LLC     | I     | 06/01/2021   | SCHEDULED REDEMPTION        |           |             |            |            |            |            | 4,484       |                         |                  | 150.000    | 1         |                                         |                                         |           | 12/30/2024 .  | 5.A      |
|              |                                       |       |              | ASSIGNMENT OF SECURITIES    | [         |             |            |            |            |            |             |                         |                  | ,000       |           |                                         |                                         |           |               |          |
| 700500       |                                       | 1     |              | AUDITORMENT OF SECONTITIES  |           |             |            |            |            |            |             |                         | 1                |            | 1         |                                         |                                         |           |               | 0.0.75   |
|              | PENSKE TRUCK LEASING CO LP            |       | 06/29/2021   |                             |           | 2,367,000   | 2,367,000  | 2,365,367  | 2,366,610  |            |             |                         |                  | 2,367,000  | ·····     |                                         | ····· /                                 |           |               | 2.B FE   |
| 709629-A.I-8 | PENTAIR FINANCE SA                    |       | 05/15/2021   | MATURED                     |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           | .05/15/2021 . | 2.C FE   |
|              |                                       |       |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               |          |
|              |                                       |       |              | ASSIGNMENT OF SECONTITES    |           |             |            |            |            |            |             | 15.000                  |                  |            |           |                                         |                                         |           |               |          |
| /214/K-AC-2  | PILGRIMS PRIDE CORP                   |       | 04/14/2021   |                             |           | 11,793,835  | 11,572,000 | 11,684,828 | 11,608,423 |            | (5,370)     | (5, 370)                |                  | 11,603,053 |           | (31,053)                                | (31,053)                                | 608,131   | 03/15/2025 .  | 3.A FE   |
|              |                                       |       |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               |          |
| C00C0D DD 7  | PSEG POWER LLC                        |       |              | NOOT GRAMEITT OF GEGORTTTEE |           |             |            |            |            |            |             |                         |                  |            |           | 23                                      |                                         |           | .06/15/2021 . | 2.B FE   |
|              |                                       |       |              |                             |           |             |            |            |            |            |             |                         | •••••            |            |           |                                         |                                         |           |               |          |
| 744567-CN-6  | PUBLIC SERVICE ELEC & GAS 1ST MTG NCL |       |              | MATURED                     |           |             | 5,000,000  | 5,240,400  |            |            | (7,455)     | (7,455)                 |                  | 5,000,000  |           |                                         |                                         |           | 06/01/2021 .  | 1.E FE   |
| 781172-AB-7  | RUBY PIPELINE LLC SR UNSEC 2022       |       | 04/01/2021   | SCHEDULED REDEMPTION        |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         | 20.549    | .04/01/2022 . | 5.A FE   |
|              |                                       |       |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         | 20,040    |               | V.N 12   |
|              |                                       |       |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               |          |
|              | SALLY HOLDINGS LLC                    |       | 04/01/2021   |                             |           | 1,665,131   |            | 1,712,625  |            |            | (2,554)     | (2,554)                 |                  |            |           |                                         | (6,081)                                 |           | 11/01/2023 .  | 4.B FE   |
| 79970Y-AB-1  | SANCHEZ ENERGY CORP                   |       |              | COWEN and COMPANY           |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           | 06/30/2021 .  | 6. *     |
|              |                                       |       |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               |          |
|              |                                       |       |              | ASSIGNMENT OF SECONTITES    |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               |          |
| /8403D-AL-4  | SBA TOWER TRUST ABS                   |       | 05/14/2021   |                             |           | 1,600,000   | 1,600,000  | 1,565,403  |            |            |             |                         |                  |            |           |                                         |                                         |           | 04/15/2047 .  | . 1.F FE |
|              |                                       |       |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               |          |
| 917565_PIL_7 | SERVICE CORP INTL                     |       |              |                             |           | 8,928,914   |            |            |            |            | (48,060)    |                         |                  | 8,698,784  |           | (48,784)                                | (48,784)                                | .671.047  |               | 3.B FE   |
| 01/303-00-7  | SERVICE CORF INTE                     |       |              |                             |           | 0, 320, 314 | 0,000,000  |            |            |            |             |                         | •••••            | 0,030,704  |           |                                         |                                         | 0/1,04/   |               | 3.D IL   |
|              |                                       |       |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               |          |
| 82845L-AA-8  | SILVERSEA CRUISES                     |       |              |                             |           | 1,243,500   | 1,200,000  | 1,262,500  | 1,229,378  |            | (6,629)     |                         |                  | 1,222,749  |           | (22,749)                                | (22,749)                                |           | 02/01/2025 .  | 3.C FE   |
|              |                                       | 1     | 1            | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            |             |                         |                  | , , , ,    |           |                                         |                                         |           |               | 1        |
| 040500 44 0  |                                       | 1     | 05 (40 (0001 | AGOTORIMENT OF GLOUNTITES   |           | 54 000      | 50.000     | 40 750     | 10 700     | 1          |             |                         | 1                | 40 770     | 1         |                                         | 000                                     | 0.750     | 00 (00 (0005  | 0.0 55   |
|              | SPIRIT IP CAYMAN LTD                  |       | 05/10/2021   |                             |           |             |            |            |            |            |             |                         |                  |            |           | 230                                     | 230                                     |           | 09/20/2025 .  | 3.C FE   |
| 84929*-AA-0  | SPOWER FIN 2 LLC SR SEC NT 2041       |       |              | SCHEDULED REDEMPTION        |           |             |            |            |            |            | 1,846       |                         |                  |            |           |                                         |                                         |           | 12/31/2041 .  | 3.C PL   |
|              | SPRINT SPECTRUM CO LLC                | 1     | 06/20/2021   | SCHEDULED REDEMPTION        |           | 150,000     | 150,000    | 150,000    | 150,000    |            |             | [                       |                  | 150,000    |           |                                         |                                         |           | 03/20/2025    | 2.A FE   |
|              |                                       | 1     |              |                             |           |             |            |            |            |            | 0.440       |                         |                  |            | 1         |                                         |                                         |           |               |          |
|              | SPRINT SPECTRUM SPEC 1 ABS            | ····· |              | SCHEDULED REDEMPTION        |           |             |            |            |            |            | 2, 110      | 2,110                   |                  |            |           |                                         |                                         | 4,646     |               |          |
|              | STCL0_07-6X CD0 - CF - LOANS          |       | 04/17/2021   | Various                     |           | 14,283      |            | 1,662      |            | 1,662      |             |                         |                  | 1,662      |           |                                         |                                         |           | 04/17/2022 .  | . 6. *   |
| 86176Y-20-1  | STNTWR 6 CDO - CF - LOANS             | 1     | 04/17/2021   | Various                     |           | 103.755     | 234, 171   |            | 6.942      | 6.942      |             | 6,942                   |                  |            | 1         | 96.813                                  |                                         |           | .04/17/2022   | 6 *      |
|              | SUBURBAN PROPANE PARTNERS LP          |       |              |                             |           | 2,074,600   |            |            |            |            | (0 170)     |                         |                  |            |           | (42,688)                                |                                         | 115,683   |               | 4 A EE   |
|              |                                       |       | 05/24/2021   | Various                     |           |             | 2,050,000  | 2,085,000  | 2,057,964  |            | (2, 176)    | (2, 176)                | ·····            | 2,055,788  | ·····     |                                         | (42,688)                                |           |               | 4.A FE   |
| 864486-AJ-4  | SUBURBAN PROPANE PARTNERS LP          |       | 05/24/2021   | Various                     |           |             | 600,000    |            | 600,000    |            |             |                         |                  | 600,000    |           | (5,748)                                 | (5,748)                                 |           | 03/01/2025 .  | 4.A FE   |
| 875127-AZ-5  | TAMPA ELECTRIC                        | 1     |              | MATURED                     |           | 10,950,000  |            | 11,641,712 | 10,981,102 |            | (31,102)    |                         |                  |            | 1         |                                         |                                         |           | .05/15/2021 . | 1.G FE   |
|              |                                       |       |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               |          |
| 070405       |                                       | 1     |              | ASSIGNMENT OF SECONTITES    |           |             |            |            | ···        |            |             |                         | 1                |            | 1         | a==                                     | a=                                      |           |               | 0.0      |
| 87612B-AP-7  | TARGA RESOURCES PARTNERS LP           |       |              |                             |           | 8,775,000   | 8,775,000  | 7,934,994  | 8,467,517  |            |             |                         |                  | 8,504,551  |           |                                         |                                         |           | 11/15/2023 .  | 3.C FE   |
|              |                                       | 1     |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            | 1           | I I                     | 1                | 1          | 1         | 1                                       |                                         |           |               | 1        |
| 0000011 10 0 | TEMPUR SEALY INTERNATIONAL INC        | 1     |              | Contraction of Octoon Theo  |           |             | 2,000,000  | 2.038.625  | 2.019.320  |            | (2.358)     | (2,358)                 | 1                | 2.016.961  | 1         |                                         | (16,961)                                | 110.000   |               | 3.B FE   |
|              |                                       |       |              |                             |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               |          |
| 88031V-AA-7  | TENASKA GATEWAY                       |       | 06/30/2021   | . SCHEDULED REDEMPTION      |           |             |            |            |            |            | 1,657       | 1,657                   |                  |            |           |                                         |                                         | 8,769     | 12/30/2023 .  | 2.C FE   |
|              |                                       | 1     |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            | 1           | 1 I                     | 1                | 1          | 1         | 1                                       |                                         |           |               | 1        |
| 990330 01 0  | TENET HEALTHCARE CORP                 | 1     |              |                             |           |             |            |            |            |            |             |                         | 1                |            | 1         |                                         |                                         | .12.955   | 05/01/2025 .  | 4.B FE   |
|              |                                       | l     |              | 011150 0 100 000            |           |             |            |            |            |            |             | I32                     |                  |            |           |                                         |                                         |           |               |          |
|              | TIMEC 1534 LTD KITWAVE PROJ NEPTUN    | В     | 05/25/2021   | . CALLED @ 100.000          |           | 1,830,191   |            | 1,804,650  | 1,731,615  |            | 2           |                         |                  | 1,804,667  | 25,511    |                                         | 25,524                                  |           | 03/01/2024 .  |          |
| G8879#-AB-6  | TIMEC 1534 LTD KITWAVE PROJ NEPTUN    | Β     | 05/25/2021   | CALLED @ 100.000            |           |             | 3,984,505  |            |            |            |             |                         |                  |            |           |                                         |                                         |           | .03/01/2024 . | 5.A      |
|              | T-MOBILE US INC                       |       | 05/26/2021   | EXCHANGE                    |           | 499.952     | 500,000    | 499,950    | 499.951    |            | 0           | 0                       |                  | 499.952    |           |                                         |                                         | 6.500     |               | 2.C FE   |
|              |                                       |       |              |                             |           |             |            |            |            |            | 2           | 2                       |                  |            |           |                                         |                                         |           |               |          |
| 87264A-BQ-7  | T-MOBILE US INC                       |       | 05/26/2021   | EXCHANGE                    |           |             |            |            |            |            |             |                         |                  |            |           |                                         | ····· /                                 | 6,240     | 11/15/2060 .  | 2.C FE   |
|              |                                       | 1     |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            | 1           | 1 I                     | 1                | 1          | 1         |                                         |                                         |           |               | 1 1      |
| 872644_44-7  | T-MOBILE USA INC                      | 1     |              |                             |           | 1,250,000   |            | 1,281,250  |            |            |             | 1,648                   | 1                | 1,242,083  | 1         |                                         |                                         | .54,583   | .03/01/2023 . | 3 B FF   |
|              | I MUDILL OUR INU                      |       |              |                             |           |             |            |            |            |            |             | 1,040                   |                  |            |           |                                         |                                         |           |               | 0.DIL    |
|              |                                       | 1     |              | ASSIGNMENT OF SECURITIES    |           |             |            |            |            |            | 1           | 1 1                     | 1                |            | 1         | 1                                       |                                         |           |               | 1        |
| 87264A-A0-8  | T-MOBILE USA INC                      | 1     |              |                             |           |             |            |            |            |            | (997)       |                         |                  | 550.000    | 1         | 1                                       |                                         | 19,983    |               | 3.B FE   |
|              | T-MOBILE USA INC                      | 1     |              | EXCHANGE                    |           |             |            |            |            |            | (12,520)    |                         |                  |            |           |                                         |                                         |           | 04/15/2040 .  |          |
| 01204A-Ail-0 | I-INUDILL UOA INU                     | L     |              |                             |           |             |            |            | ນ,190,90ວ  |            | (12,320)    |                         |                  | ນ,/04,44ວ  |           |                                         |                                         | 104,200   | v+/ 10/2040 . | 2.0 FE   |
|              |                                       |       |              |                             |           |             |            |            |            |            |             |                         |                  |            |           |                                         |                                         |           |               |          |

## **SCHEDULE D - PART 4**

| -             |                                         |                | -             |                          |           | ig ronn be   |             |             |             |                                         |             | 9                                       |                     |               |           |                                         |            |            |               |          |
|---------------|-----------------------------------------|----------------|---------------|--------------------------|-----------|--------------|-------------|-------------|-------------|-----------------------------------------|-------------|-----------------------------------------|---------------------|---------------|-----------|-----------------------------------------|------------|------------|---------------|----------|
| 1             | 2                                       | 3              | 4             | 5                        | 6         | 7            | 8           | 9           | 10          | Ch                                      | ange In Boo | ok/Adiusted                             | Carrying Value      | 16            | 17        | 18                                      | 19         | 20         | 21            | 22       |
|               |                                         | -              |               | -                        |           |              |             | -           |             | 11                                      | 12          | 13                                      | 14 15               | -             |           | -                                       | -          | -          |               | NAIC     |
|               |                                         |                |               |                          |           |              |             |             |             | 11                                      | 12          | 15                                      | 14 15               |               |           |                                         |            |            |               |          |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               | Desig-   |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               | nation,  |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               | NAIC     |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             |                                         | Total Total         |               |           |                                         |            |            |               | Desig-   |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             | Current                                 | Change in Foreign   |               |           |                                         |            | Bond       |               | nation   |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             | Year's                                  | Book/ Exchang       | Book/         |           |                                         |            | Interest/  |               | Modifier |
|               |                                         |                |               |                          |           |              |             |             |             |                                         | _           |                                         |                     |               |           |                                         |            |            |               |          |
|               |                                         |                |               |                          |           |              |             |             | Prior Year  |                                         | Current     | Other Than                              | Adjusted Change i   | n Adjusted    | Foreign   |                                         |            | Stock      | Stated        | and      |
|               |                                         |                |               |                          |           |              |             |             | Book/       | Unrealized                              |             |                                         |                     |               | Exchange  | Realized                                |            | Dividends  | Con-          | SVO      |
|               |                                         |                |               |                          |           |              |             |             |             | Unrealized                              | Year's      | Temporary                               | Carrying Book       | Carrying      |           |                                         |            |            |               |          |
| CUSIP         |                                         |                |               |                          | Number of |              |             |             | Adjusted    | Valuation                               | (Amor-      | Impairment                              | Value /Adjuste      | Value at      | Gain      | Gain                                    | Total Gain | Received   | tractual      | Admini-  |
| Ident-        |                                         | For-           | Disposal      | Name                     | Shares of | Consid-      |             | Actual      | Carrying    |                                         |             |                                         |                     |               |           |                                         |            | During     | Maturity      |          |
|               |                                         | -              |               |                          |           |              |             |             |             | Increase/                               | tization)/  | Recog-                                  | (11 + 12 - Carrying |               | (Loss) on | (Loss) on                               | (Loss) on  |            |               |          |
| ification     | Description                             | eian           | Date          | of Purchaser             | Stock     | eration      | Par Value   | Cost        | Value       | (Decrease)                              | Accretion   | nized                                   | 13) Value           | Date          | Disposal  | Disposal                                | Disposal   | Year       | Date          | Symbol   |
| 07064A DA 0   | T-MOBILE USA INC                        | - 5            | 05/26/2021    | EXCHANGE                 |           | 499,909      |             |             |             | (= = = = = = = = = )                    | 0           |                                         |                     |               |           | -1                                      |            |            | .04/15/2025   | ,        |
|               |                                         |                |               |                          |           |              |             |             |             | •••••                                   |             | • • • • • • • • • • • • • • • • • • • • |                     |               |           | •••••                                   |            | 10,743     |               | 2.C FE   |
|               | T-MOBILE USA INC                        |                | 05/26/2021 .  | EXCHANGE                 |           |              |             |             |             |                                         | (690)       |                                         |                     |               |           |                                         |            | 9,453      | 02/15/2028 .  | 2.C FE   |
| 87264A-BK-0   | T-MOBILE USA INC                        |                | 05/26/2021    | EXCHANGE                 |           |              | 600,000     |             |             |                                         |             |                                         |                     |               |           |                                         |            |            | 02/15/2041 .  |          |
|               | T-MOBILE USA INC                        |                | 05/26/2021 .  | EXCHANGE                 |           |              |             |             |             |                                         |             |                                         |                     | 2,910,274     |           |                                         |            |            |               | 2.C FE   |
| 01204A-DIII-0 | I-WODILL OOR INC                        |                |               |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
|               |                                         |                |               | ASSIGNMENT OF SECURITIES |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
| 87261Q-AB-9   | TMS INTERNATIONAL CORP                  |                | 04/21/2021 .  |                          |           | 1,098,425    |             |             |             |                                         | 5, 108      |                                         | 5, 108              |               |           |                                         |            |            | .08/15/2025 . | 5.A FE   |
| G9027*-AA-1   | TRANSOCEAN CONQUEROR SR SECD NTS        | 1              | 06/30/2021    | SCHEDULED REDEMPTION     |           | 1,682,683    | 1,682,683   | 1,682,683   | 1,398,742   |                                         |             |                                         | I                   | 1,682,683     |           |                                         |            | 43,615     | 03/31/2022    | 2.C PL   |
|               |                                         | 1              |               |                          |           |              |             |             |             | ·····                                   |             |                                         | t                   |               |           |                                         |            |            |               |          |
|               | TRITON CONTAINER SR SEC SER 2017A1      |                |               | . Various                |           | 27,481,236   |             |             |             | ·····                                   |             |                                         | • •                 |               |           |                                         |            | 3,018,944  | 06/30/2027 .  | 2.C FE   |
|               | UNION PACIFIC RAILROAD CO ABS           |                | 05/14/2021 .  | . SCHEDULED REDEMPTION   |           |              |             |             | 240,072     |                                         |             |                                         |                     |               |           |                                         |            |            | 05/14/2026 .  | 1.D FE   |
|               | UNITED AIRLINES 2019-2 CLASS AA PA      | 1              | 05/01/2021    | SCHEDULED REDEMPTION     |           |              | .48,252     |             |             |                                         |             | L                                       | L                   |               | L         | L                                       |            |            | .05/01/2032 . | 1.E FE   |
|               | UNITED AIRLINES 2019-2 CLASS B PAS      | 1              | 05/01/2021    | SCHEDULED REDEMPTION     |           | 96.320       | 96.320      |             | 76,440      |                                         | 19.880      |                                         | 19.880              | 96.320        |           | [                                       |            | 1.686      |               | 3.A FE   |
|               |                                         | 1              |               |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           | ·                                       |            |            |               |          |
| 90932E-AA-1   | UNITED AIRLINES INC ABS                 |                | 04/07/2021 .  | . SCHEDULED REDEMPTION   |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            | 04/07/2030 .  | 1.E FE   |
|               |                                         |                |               | ASSIGNMENT OF SECURITIES |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
|               | IN M GROUP                              |                | 06/29/2021    |                          |           | 560.349      | 500.000     | 497.360     | 497.664     |                                         | 252         |                                         |                     | .497.916      |           | 2,084                                   | 2.084      | 78.099     | 03/15/2025 .  | 2.C FE   |
|               |                                         |                |               |                          |           |              |             |             |             | •••••                                   |             | • • • • • • • • • • • • • • • • • • • • | 202                 |               |           | 2,004                                   | 2,004      |            |               |          |
|               | US AIRWAYS 2012-1A PTT ABS              |                | 04/01/2021 .  | . SCHEDULED REDEMPTION   |           |              |             |             |             |                                         |             |                                         |                     |               |           | •••••                                   |            | 6,598      |               |          |
| 90345W-AD-6   | US AIRWAYS 2012-2A PTT ABS              |                | 06/03/2021 .  | . SCHEDULED REDEMPTION   |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            | 12/03/2026 .  | 3.A FE   |
| 90345K-AA-8   | US AIRWAYS GROUP INC ABS                |                | 04/22/2021 .  | . SCHEDULED REDEMPTION   |           |              |             |             |             |                                         |             |                                         |                     | 1)            |           | (4,902)                                 | (4,535)    |            | 10/22/2024 .  |          |
|               | US AIRWAYS INC ABS                      |                | 05/15/2021    | SCHEDULED REDEMPTION     |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         | (+,000)    | 1,505      |               |          |
| 90346W-AB-9   | US ATRINATS INC ADS                     |                |               |                          |           |              |             |             |             | • • • • • • • • • • • • • • • • • • • • |             | • • • • • • • • • • • • • • • • • • • • |                     |               |           | • • • • • • • • • • • • • • • • • • • • | •••••      |            |               | 3.6 FE   |
|               |                                         |                |               | ASSIGNMENT OF SECURITIES |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
| 91159H-HA-1   | US BANCORP                              |                | 04/23/2021 .  |                          |           | 10,000,000   |             | 10,754,720  |             |                                         | (54,866)    |                                         |                     |               |           | (15,186)                                | (15, 186)  |            | 05/24/2021 .  | 1.E FE   |
|               | UTAH ACQUISITION SUB INC                |                | .06/15/2021   | MATURED                  |           | 5,750,000    |             |             | 5.749.350   |                                         | 650         |                                         |                     |               |           |                                         |            |            | .06/15/2021   |          |
| 02034A-AM-0   | UTAH ACQUISTITUN SUB INC                |                |               |                          |           |              |             |             |             |                                         |             | •••••                                   |                     |               |           |                                         |            |            |               | 2.0 FE   |
|               |                                         |                |               | ASSIGNMENT OF SECURITIES |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
| 91911K-AK-8   | VALEANT PHARMACEUTICALS INTERNATIO      |                | 06/23/2021    |                          |           | 1,462,148    | 1,437,000   | 1,479,865   | 1,470,260   |                                         | (16,614)    |                                         | (16,614)            | 1,453,646     |           | (16,646)                                | (16,646)   |            | .03/15/2024 . | 3.B FE   |
|               |                                         |                |               | ASSIGNMENT OF SECURITIES |           |              | , , ,       |             | , ,         |                                         |             |                                         |                     | ,,            |           | , ,                                     | , , ,      | , .        |               |          |
| 040044 40 5   | VRY FOODOW CODD                         |                | 00 (00 (0004  | ASSIGNMENT OF SECONTTIES |           | 0,400        | 0 000       | 7 400       | 7 674       |                                         | 10          |                                         | 40                  | 7.040         |           | 004                                     | 004        | 540        | 04/45/0005    | 4.0.55   |
|               | VRX ESCROW CORP                         |                | 06/30/2021 .  |                          |           | 8, 163       |             | 7 , 420     | 7,574       |                                         |             |                                         |                     |               |           |                                         |            |            | 04/15/2025 .  | 4.B FE   |
| 94978#-CZ-8   | WELLS FARGO & COMPANY ABS               |                | 06/02/2021 .  | . PRINCIPAL PAYMENT      |           | 2,650        |             |             | 2,650       |                                         |             |                                         |                     |               |           |                                         |            |            | .01/02/2025 . | 1.D      |
| 96188#-AA-6   | WETT HOLDINGS LLC                       |                | 06/30/2021    | SCHEDULED REDEMPTION     |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            | 12/18/2024 .  |          |
|               |                                         |                |               | ASSIGNMENT OF SECURITIES |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
|               |                                         |                |               | ASSIGNMENT OF SECORTITES |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
| 71953L-AA-9   | WILLIAMS SCOTSMAN INC                   |                | 06/16/2021 .  |                          |           | 14,420       |             |             | 14,000      |                                         |             |                                         |                     |               |           |                                         |            |            | 06/15/2025 .  | 4.C FE   |
|               |                                         |                |               | ASSIGNMENT OF SECURITIES |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
| 02033R_AP_0   | WMG ACQUISITION CORP                    | 1              | 04/15/2021    |                          |           | 1,995,405    | 1,942,000   | 1,961,420   | 1,951,531   |                                         | (1,136)     | 1                                       | (1,136)             | 1,950,395     |           | (8,395)                                 | (8,395)    |            |               | 4.B FE   |
|               |                                         |                |               | EVALUATOR                |           |              |             |             |             |                                         |             |                                         |                     |               |           | (0, 393)                                | (0,090)    |            |               |          |
|               | WPX ENERGY INC                          |                | 06/21/2021 .  | EXCHANGE                 |           |              |             |             |             |                                         | (288)       | ·                                       | (288)               |               | ·         |                                         |            | 7,648      | 09/15/2024 .  | 2.C FE   |
| 98212B-AG-8   | WPX ENERGY INC                          |                | 06/21/2021 .  | EXCHANGE                 | L L       | 1,702,029    |             |             | 1,728,231   |                                         |             |                                         |                     | 1,708,076     |           |                                         | (6,046)    |            | .08/01/2023 . | 2.C FE   |
|               | WPX ENERGY INC                          |                | 06/21/2021    | Various                  |           |              |             | 204.931     |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
|               | WPX ENERGY INC                          |                | 06/21/2021    | EXCHANGE                 |           | 127.000      |             |             | 127.000     |                                         |             |                                         | [                   |               |           |                                         |            |            |               |          |
|               |                                         |                |               |                          |           |              | ,           | ,           | ,           |                                         |             |                                         |                     | ,             |           |                                         |            |            |               |          |
| 3899999.5     | Subtotal - Bonds - Industrial and Misce | ellane         | ous (Unaffil  | iated)                   |           | 745.049.250  | 731,462,629 | 733.640.350 | 729.558.139 | 8.599                                   | (30,878)    | 1                                       | (22,279)            | 5 730.002.508 | 81.418    | 2,560,621                               | 2,642,039  | 30,995,972 | XXX           | XXX      |
|               | ENERGY TRANSFER OPERATING LP            |                | 04/05/2021    |                          |           | 275,000      |             |             |             | 0,000                                   | , 50, 0.07  | 1                                       | ,,                  | 275,000       | 0.,0      | _,                                      | _,,        |            |               |          |
|               |                                         |                |               |                          |           |              | -           |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
| 4899999. 5    | Subtotal - Bonds - Hybrid Securities    |                |               |                          |           | 275,000      | 275.000     | 275,000     | 275,000     |                                         |             |                                         |                     | 275,000       |           |                                         |            | 7.620      | XXX           | XXX      |
|               | , , , , , , , , , , , , , , , , , , , , |                | 1             | BANK OF AMERICA/MERRILL  |           | .,           |             |             |             | 1 1                                     |             | 1                                       | 1 1                 |               | I         | İ                                       | 1          | , .==      |               |          |
| 101007 01 -   | LOUIDEA LEAVE INT AD ADD DD ETE         | 1              | 05 (10 (005 ) |                          | 0.0       | 07 507 055   |             | 07 000      |             |                                         |             | 1                                       | 1                   | 07 000        |           | 170                                     | 170 7      |            |               |          |
|               | ISHARES IBOXX INV GR CORP BD ETF        |                | 05/19/2021 .  | LYNCH                    |           | 37, 507, 006 |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               | 2.A      |
| 464288-64-6   | ISHARES TRUST ISHARES 1-5 YEAR          |                | 05/19/2021 .  | . MORGAN STANLEY         | 0.000     |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
|               | Subtotal - Bonds - SVO Identified Fund  | do.            | •             |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           | <i>,</i> ,                              | 1.         | .,         | XXX           | XXX      |
|               |                                         | us             |               |                          |           | 74,995,917   |             | 74,757,268  |             |                                         |             | L                                       | <b>↓</b>            | 74,757,268    |           | 238,649                                 | 238,649    | 255,963    |               |          |
| C6901L-AH-0   | 1011778 B.C. Unlimited Liability        | Α              |               | . SCHEDULED REDEMPTION   | L L       | 4,470        | 4,470       | 4 , 458     | 4,457       |                                         |             |                                         |                     |               |           |                                         |            | 8          | 11/19/2026 .  | 3.A FE   |
|               | ACCURIDE CORPORATION TERM LOAN          | 1              |               | SCHEDULED REDEMPTION     |           |              |             |             |             |                                         | 92          |                                         |                     |               |           | 1                                       | 1          |            |               |          |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
|               | ACRISURE LLC 220 TL                     |                | 06/30/2021 .  | . SCHEDULED REDEMPTION   |           | 475          |             |             |             | •••••                                   | 1           |                                         | 1                   |               |           |                                         |            |            | 02/15/2027 .  | 4.B FE   |
| 00687M-AB-7   | Adient US LLC Initial Term Loan         |                | 04/08/2021 .  | . SCHEDULED REDEMPTION   |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            | 05/06/2024 .  | 3.C FE   |
| L0001L-AC-3   | AI MISTRAL HOLDCO LTD TL                | D              |               | SCHEDULED REDEMPTION     |           |              |             |             |             |                                         |             | L                                       |                     |               |           | l                                       | L          |            | .03/11/2024 . |          |
|               | ALDEVRON LLC INITIAL TL                 | [ <sup>2</sup> |               | SCHEDULED REDEMPTION     |           |              |             |             |             |                                         |             |                                         | 1                   |               |           |                                         |            |            | 10/12/2026 .  | 4.B FE   |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             |                                         | (450)               |               |           | ·                                       |            |            |               |          |
|               | ALLIED UNIVERSAL HOLDCO INTL TL         |                | 05/14/2021 .  | . Various                |           |              |             |             |             |                                         | (150)       |                                         | ( 150 )             |               |           |                                         |            | 1,973      | 07/10/2026 .  | 4.C FE   |
| 02474R-AH-6   | AMERICAN BUILDERS & CONTRACTORS         |                | 06/30/2021 .  | . SCHEDULED REDEMPTION   |           |              |             |             | 499         |                                         | 1           |                                         | L                   |               |           |                                         |            |            | .01/15/2027 . |          |
|               | AMERICAN SEAFOODS GROUP LLC TLB         |                | .06/30/2021   | SCHEDULED REDEMPTION     |           | 28.927       |             |             |             |                                         | 17          |                                         | 17                  |               |           |                                         |            | 7          | 08/21/2023    | 4.B FE   |
|               |                                         | 1              |               |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
|               | ANESTHESIA (NORTHSTAR) TL-A             |                | 06/30/2021 .  | . SCHEDULED REDEMPTION   |           |              |             |             |             |                                         |             |                                         |                     |               | ·····     | ·                                       |            |            |               | 4.B      |
| 00124T-AR-8   | AP GAMING I LLC AKA AGS LLC TLB         |                | 06/30/2021 .  | . SCHEDULED REDEMPTION   |           | 510          |             |             |             |                                         |             |                                         |                     |               |           |                                         |            | 6          | 02/15/2024 .  | 4.C FE   |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |
|               |                                         |                |               |                          |           |              |             |             |             |                                         |             |                                         |                     |               |           |                                         |            |            |               |          |

## **SCHEDULE D - PART 4**

| -           |                                    | 1            | 1           |                         |                                       |           | nus anu Siu |           |            |            |                                         |                                         |                                       |           | 1         |           | 1                                       | 1          |           | 1             |          |
|-------------|------------------------------------|--------------|-------------|-------------------------|---------------------------------------|-----------|-------------|-----------|------------|------------|-----------------------------------------|-----------------------------------------|---------------------------------------|-----------|-----------|-----------|-----------------------------------------|------------|-----------|---------------|----------|
| 1           | 2                                  | 3            | 4           | 5                       | 6                                     | 7         | 8           | 9         | 10         | Ch         | ange In Bo                              | ok/Adjusted                             | Carrying Va                           | lue       | 16        | 17        | 18                                      | 19         | 20        | 21            | 22       |
|             | -                                  | v            |             | Ũ                       | Ũ                                     |           | Ũ           | Ũ         | 10         |            |                                         |                                         |                                       |           | 10        |           | 10                                      | 10         | 20        |               |          |
|             |                                    |              |             |                         |                                       |           |             |           |            | 11         | 12                                      | 13                                      | 14                                    | 15        |           |           |                                         |            |           |               | NAIC     |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               | Desig-   |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               | nation,  |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               | NAIC     |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         | Total                                 | Total     |           |           |                                         |            |           |               | Desiq-   |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         | Total                                 | Total     |           |           |                                         |            |           |               | Desig-   |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         | Current                                 | Change in                             | Foreign   |           |           |                                         |            | Bond      |               | nation   |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         | Year's                                  | Book/                                 | Exchange  | Book/     |           |                                         |            | Interest/ |               | Modifier |
|             |                                    |              |             |                         |                                       |           |             |           | Prior Year |            | 0                                       |                                         |                                       |           |           | Foreign   |                                         |            | Ctack     | Ctotod        |          |
|             |                                    |              |             |                         |                                       |           |             |           | Phor rear  |            | Current                                 | Other Thar                              | n Adjusted                            | Change in | Adjusted  | Foreign   |                                         |            | Stock     | Stated        | and      |
|             |                                    |              |             |                         |                                       |           |             |           | Book/      | Unrealized | Year's                                  | Temporary                               | / Carrying                            | Book      | Carrying  | Exchange  | Realized                                |            | Dividends | Con-          | SVO      |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
| CUSIP       |                                    |              |             |                         | Number of                             |           |             |           | Adjusted   | Valuation  | (Amor-                                  | Impairment                              | t Value                               | /Adjusted | Value at  | Gain      | Gain                                    | Total Gain | Received  | tractual      | Admini-  |
|             |                                    | <b>F</b> • • | Disconst    | Nama                    |                                       | O a maint |             | A         |            |            | •                                       |                                         |                                       |           |           |           |                                         |            |           |               |          |
| Ident-      |                                    | For-         | Disposal    | Name                    | Shares of                             | Consid-   |             | Actual    | Carrying   | Increase/  | tization)/                              | Recog-                                  | (11 + 12 -                            | Carrying  | Disposal  | (Loss) on | (Loss) on                               | (Loss) on  | During    | Maturity      | strative |
| ification   | Description                        | eian         | Date        | of Purchaser            | Stock                                 | eration   | Par Value   | Cost      | Value      |            | Accretion                               |                                         | <b>`</b> 13)                          | Value     | Date      | Disposal  | Disposal                                | Disposal   | Year      | Date          | Symbol   |
|             |                                    | eign         | Dale        |                         | SLUCK                                 | eration   | Fai value   | COSL      | value      | (Decrease) | Accretion                               | nizeu                                   | 13)                                   | value     | Dale      | Disposal  | Disposal                                | Disposal   | fear      | Dale          | Symbol   |
| 04270Y-AB-6 | ARRAY TECHNOLOGIES INC TLB         |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       | 234       | 234         |           | 223        |            | 11                                      |                                         | 11                                    |           | 234       |           |                                         |            |           | 10/14/2027 .  |          |
|             |                                    |              |             |                         |                                       |           |             |           |            |            | 21                                      |                                         | 21                                    |           |           |           |                                         |            | 0         |               |          |
|             | ASPEN DENTAL MANAGEMENT INC TLB    |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       | 2,418     | 2,418       | 2,399     | 2,397      |            |                                         |                                         |                                       |           | 2,418     |           |                                         |            | د         | 04/30/2025 .  | 4.B FE   |
| 04538F-AD-1 | ASPLUNDH TREE EXPERT LLC AMEND TL  |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       |           | 1,250       |           |            |            | 6                                       |                                         | 6                                     |           | 1,250     |           |                                         |            | 2         | 09/07/2027 .  | 3.A FE   |
| 047050 40 7 | ATKORE INTL INITIAL INCREMITL      |              | 05/26/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           | 216.279    |            | 93                                      |                                         |                                       |           | 216.372   |           |                                         |            | 1 000     |               |          |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            | 1,262     | 12/22/2023 .  | 3.C FE   |
| BASOTW-56-7 | AURIS LUXCO (AKA SIVANTOS GROUP) T | D            | 06/30/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           |            |            | 2                                       |                                         | 2                                     |           |           |           |                                         |            |           | 02/27/2026 .  | 4.B FE   |
|             | AXIA ACQ HLDG (AMES) INCREM        | 1            | 04/01/2021  | SCHEDULED REDEMPTION    |                                       | 549       | 549         | 441       | 440        |            | 109                                     |                                         | 109                                   |           | 549       |           |                                         |            | 10        | .09/15/2022   | 4.C      |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
|             | AXIA ACQ HLDG (AMES) TL            |              | 04/01/2021  | SCHEDULED REDEMPTION    | L                                     |           |             |           |            |            |                                         |                                         | 531                                   |           |           |           |                                         | L          | 1,749     | 09/15/2022 .  | 4.C      |
| 08078LLAE-3 | BELRON FINANCE US LLC TL B         | 1            | 06/30/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           |            | 1          | 1                                       | 1                                       | 1 1                                   |           |           | 1         | 1                                       | 1          |           | 10/30/2026 .  | 3.C FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            | -         |               |          |
|             | BERRY GLOBAL INC (FKA BERRY PL) TL |              | 06/14/2021  | Various                 |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            | /         | 07/01/2026 .  | 3.B FE   |
| 09179F-AU-6 | BJS WHOLESALE CLUB INC             | l            | .04/30/2021 | SCHEDULED REDEMPTION    |                                       | 65.522    | 65.522      | 65.527    | 65.528     |            | (6)                                     | )                                       | (6)                                   |           | 65.522    |           |                                         | L          | 123       | 02/03/2024    | 3.C FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            |            | 8.186                                   | [                                       |                                       |           |           | [         |                                         |            |           |               |          |
|             | BLUE ANGEL BUYER 1 LLC DDTL        |              |             | Various                 |                                       |           |             |           |            | ·····      |                                         | ·····                                   |                                       |           |           |           |                                         |            |           | 01/02/2026 .  | 3.B PL   |
| 09523C-AD-4 | BLUE ANGEL BUYER 1 LLC TL          |              | 06/23/2021  | Various                 | I                                     |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         | L          |           | 01/02/2026 .  |          |
|             | BRIGHTSPRING HEALTH SERVICES TL    | 1            | 04/08/2021  | EXCHANGE                |                                       |           |             |           |            |            | 116                                     |                                         |                                       |           |           |           | 4                                       | +          |           | 03/05/2026 .  | 4.B FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            | •••••      |                                         | • • • • • • • • • • • • • • • • • • • • |                                       |           |           |           |                                         |            |           |               |          |
| 11284E-AM-5 | BROOKFIELD WEC HOLDINGS INC TL     |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       | 1,231     | 1,231       | 1,227     |            |            | 4                                       |                                         | 4                                     |           | 1,231     |           |                                         |            | 4         | 08/01/2025 .  | 4.B FE   |
| 7/966E_4L_7 | BY CROWN PARENT TL B1              |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       | 1.240     |             | 1,233     | 1,232      |            | 8                                       |                                         | 8                                     |           | 1,240     |           |                                         |            | 5         | .01/31/2026   | 4.C FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            | •••••      |                                         | •••••                                   |                                       |           |           |           | •••••                                   | •••••      | بر        |               |          |
| 12687H-AB-3 | CABLEVISION LIGHTPATH LLC TLB      |              | 04/15/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           |            |            | 2                                       |                                         | 2                                     |           |           |           |                                         |            | 1         | 11/30/2027 .  | 4.A FE   |
| 12769L-AD-1 | CAESARS RESORT COLLECTION LLC TL   |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           | 1,215      |            |                                         |                                         |                                       |           |           |           |                                         |            |           | 07/21/2025 .  | 4.A FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
|             | CAESARS RESORT COLLECTION TLB      |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       | 2,532     | 2,532       | 2,531     | 2,531      |            | · · · · · · · · · · · · · · · · · · ·   |                                         | · · · · · · · · · · · · · · · · · · · |           | 2,532     |           |                                         |            |           | 12/23/2024 .  | 4.A FE   |
| L2000A-AD-2 | CAMELOT U.S. ACQUISITION 1 CO TLB  |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           |            |            | 2                                       |                                         | 2                                     |           |           |           |                                         |            |           | 10/31/2026 .  | 4.B FE   |
|             | CARDENAS MRKTS INITIAL TERM LOAN   |              |             | Various                 |                                       |           | 8.058.340   | 8.024.087 | 8.019.080  |            | 39.260                                  |                                         |                                       |           | 8.058.340 |           |                                         |            | 00 700    |               | 4.C      |
|             |                                    |              |             |                         |                                       |           |             |           |            | •••••      |                                         | •••••                                   |                                       |           |           |           |                                         | •••••      |           |               |          |
| 14161J-AB-0 | CARDTRONICS USA INC TL             |              | 06/21/2021  | Various                 |                                       |           |             |           |            |            | 4.086                                   |                                         |                                       |           |           |           |                                         |            |           | 06/29/2027 .  | 3.B FE   |
|             | CCI BUYER INC TL                   |              |             | SCHEDULED REDEMPTION    |                                       | 1,250     | 1,250       | 1,245     | ,          |            | 5                                       |                                         | 5                                     |           | 1,250     |           |                                         |            | ,         |               | 4.C FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            | •••••      |                                         |                                         |                                       |           |           |           |                                         | •••••      |           |               |          |
| 15669G-AH-7 | CENTURYLINK INC TERM LOAN B        |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       | 1,875     | 1,875       | 1,873     | 1,873      |            | 2                                       |                                         | 2                                     |           | 1,875     |           |                                         |            |           | 03/15/2027 .  | 3.A FE   |
|             |                                    |              |             | BANK MONTREAL / NESBITT |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
| 150705 10 7 | AND ALT ALT AND A TOPULA AND       |              |             |                         |                                       | 7 000 074 | 7 000 074   | 7 004 440 | 7 010 101  |            | 0.047                                   |                                         | 0.017                                 |           | 7 005 000 |           | 07 000                                  | 07.000     | 70 500    | 10 100 10000  |          |
|             | CHARKIT CHEMICAL TERM LOAN         |              | 06/28/2021  | BURNS                   |                                       | 7,963,271 | 7,963,271   | 7,924,116 | 7,918,491  |            | 6,817                                   |                                         | 6,817                                 |           | 7,925,308 |           |                                         |            |           | 12/29/2023 .  | 4.C      |
| 16308T-AD-3 | CHEFS WAREHOUSE INC THE 2020 TL    |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           |            |            | 85                                      |                                         |                                       |           |           |           |                                         |            | 4         | 06/22/2025 .  |          |
|             |                                    |              |             |                         |                                       |           |             |           |            |            | 4                                       |                                         | 4                                     |           |           |           |                                         |            |           |               |          |
|             | CITADEL SECURITIES LP TL B         |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           |            |            |                                         |                                         | ······                                |           |           |           |                                         |            |           | 02/02/2028 .  | 3.A FE   |
| 17875L-AL-3 | CITYCENTER HOLDINGS LLC            |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         | L          |           | 04/18/2024 .  | 4.B FE   |
|             | CLARIOS GLOBAL LP AMENDMENT 1 TL   | 1            |             | SCHEDULED REDEMPTION    | · · · · · · · · · · · · · · · · · · · | 23.382    | 23.382      | 23.407    |            | 1          | (25)                                    |                                         | (25)                                  |           | 23.382    |           |                                         | 1          | 10        | 04/30/2026 .  | 4.B FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
|             | COMMSCOPE INC TLB                  |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       | 2,500     | 2,500       |           | 2,509      |            |                                         | )                                       |                                       |           | 2,500     |           |                                         |            | 8         | 04/06/2026 .  | 4.B FE   |
| 20903E_R4_2 | CONSOLIDATED COMMUNICATION INC TLB | 1            | 04/05/2021  | EXCHANGE                |                                       | 248.167   |             |           |            |            | 58                                      | 1                                       |                                       |           | 248, 166  |           |                                         | 1          | 1.744     | 10/02/2027 .  | 4.B FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            | •••••      |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
|             | COOK & BOARDMAN GROUP LLC TLB      |              | 03/31/2021  | SCHEDULED REDEMPTION    | ····· ·                               | 7,519     | 7,519       | 7,461     |            |            | 10,460                                  |                                         | 10,460                                |           | 7,519     |           |                                         | h          | 174       | 10/17/2025 .  | 4.C FE   |
| 12594W-AK-2 | CPI HOLDCO LLC TLB (1ST LIEN)      | I            |             | SCHEDULED REDEMPTION    |                                       |           |             |           | L          | L          | L                                       | L                                       | L                                     | I         |           | L         | L                                       | L          |           | 11/04/2026 .  |          |
|             | CSC HOLDINGS MARCH 2017 REFI TL    |              | 04/15/2021  | SCHEDULED REDEMPTION    |                                       | 1.918     | 1.918       |           | 1.918      |            | 4                                       |                                         | 4                                     |           | 1,918     |           |                                         |            | 4         | 07/17/2025 .  | 3.C FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            | •••••      | ······                                  |                                         |                                       | •••••     |           |           | •••••                                   |            |           |               |          |
| 90320E-AE-3 | CTOS LLC 2020 REFINANCING TL       |              | 04/01/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           |            |            | (2, 152)                                | )                                       | (2, 152)                              |           |           |           |                                         |            |           | 04/18/2025 .  | 4.B FE   |
|             | DCG ACQUISTION CORP TL             | 1            | 06/30/2021  | SCHEDULED REDEMPTION    | i                                     |           |             |           |            | 1 1        |                                         |                                         | 10                                    |           | 496       |           |                                         | 1          | 1         | 09/30/2026    | 4.C FE   |
|             |                                    | 1            |             |                         |                                       |           |             |           |            | ····· ·    |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
|             | DECOPAC INC INITIAL 2ND LN         |              | 05/14/2021  | SCHEDULED REDEMPTION    | ······ ·                              | 5,000,000 | 5,000,000   |           |            |            |                                         | ·                                       |                                       | ·         | 5,000,000 |           |                                         | ·····      |           | 03/31/2025 .  | 5.A      |
| 25277B-AB-4 | DIAMOND SPORTS GROUP TERM LOAN     | 1            |             | SCHEDULED REDEMPTION    |                                       | 1.250     |             |           | 1.245      |            | 5                                       | 1                                       | 5                                     |           | 1.250     |           |                                         | 1          | 4         | 08/24/2026 .  |          |
|             | DUNN PAPER TLB                     |              | 04/30/2021  | SCHEDULED REDEMPTION    |                                       | 15.670    | 15.670      | 15.613    | 15.603     |            | 67                                      |                                         | 67                                    |           | 15.670    |           |                                         |            |           |               | 4.C FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
| 27005@-AA-4 | EAGLETREE PUMP ACQ (AIRTECH) TL    |              | 06/14/2021  | SCHEDULED REDEMPTION    | I                                     | 4,461,551 |             | 4,430,038 | 4,424,991  |            |                                         |                                         |                                       |           | 4,461,551 |           |                                         |            |           | 02/05/2023 .  | 5.B GI   |
|             | ECI MACOLA/MAX HOLDING LLC TL      | 1            |             | SCHEDULED REDEMPTION    | · · · · · · · · · · · · · · · · · · · |           |             |           |            | 1          | A                                       |                                         |                                       |           |           |           |                                         | 1          |           |               | 4.C FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         | +                                       |                                       |           |           |           |                                         |            |           |               |          |
| 28031F-AD-2 | EDGEWATER GENERATION LLC TER       |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       | 1,009     | 1,009       |           |            |            |                                         |                                         |                                       |           | 1,009     |           |                                         |            |           | 12/13/2025 .  | 3.C FE   |
| N2820E-AC-2 | EG GROUP LIMITED                   | D .          |             | SCHEDULED REDEMPTION    |                                       |           | 1,128       | 1,123     | 1, 123     | 1          | 6                                       |                                         | 6                                     |           | 1, 128    |           |                                         | 1          | 12        | .02/07/2025   | 4.C FE   |
|             |                                    | J            |             |                         |                                       |           |             |           |            | •••••      | 0                                       |                                         | 0                                     | •••••     |           |           |                                         |            |           |               |          |
| 28414B-AF-3 | Elanco Animal Health Incorporate   |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           |            |            | 2                                       |                                         | 2                                     |           |           |           |                                         |            |           | 08/01/2027 .  | 2.C FE   |
| 29426N-AN-4 | EPICOR SOFTWARE CORPORATION TL     | 1            | 06/30/2021  | SCHEDULED REDEMPTION    |                                       | 1, 188    | 1, 188      | 1, 155    | 1, 165     |            | 23                                      | 1                                       |                                       |           | 1, 188    |           |                                         | 1          | 1         | 07/30/2027 .  | 4.C FE   |
|             |                                    | 1            |             |                         |                                       |           |             |           |            | ·····      |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |
|             | ERESEARCHTECHNOLOGY INC 1L 2020    |              | 06/30/2021  | . SCHEDULED REDEMPTION  |                                       | 1,002     | 1,002       |           |            |            |                                         |                                         | 8                                     |           | 1,002     |           |                                         |            |           | 02/04/2027 .  | 4.C FE   |
|             | EVO PAYMENTS INTERNATIONAL TLB     |              |             | SCHEDULED REDEMPTION    |                                       | 1.266     | 1.266       | 1.269     | 1.269      |            | (4)                                     | )                                       |                                       |           | 1.266     |           |                                         | L          | 4         | 12/22/2023    | 4.B FE   |
|             | EXGEN RENEWABLES IV LLC TL         |              | 06/03/2021  | SCHEDULED REDEMPTION    |                                       | 2.500     |             | 2.489     | 2,488      |            | 12                                      |                                         |                                       |           | 2.500     |           |                                         |            | ۰.<br>۱   |               |          |
|             |                                    |              |             |                         |                                       |           |             |           |            |            | 12                                      |                                         | 12                                    |           |           |           | • • • • • • • • • • • • • • • • • • • • |            | ھ         |               |          |
|             | EYECARE PARTNERS LLC TL            |              | 06/30/2021  | SCHEDULED REDEMPTION    | L L                                   |           |             |           |            | l          | L1                                      |                                         | L1                                    |           |           |           |                                         | L          | 2         | 02/18/2027 .  | 4.B FE   |
|             | EYEMART EXPRESS LLC TERM LOAN      | 1            |             | SCHEDULED REDEMPTION    |                                       |           |             |           |            |            | (1)                                     |                                         | (1)                                   |           |           |           |                                         |            | 0         | 08/02/2024 .  | 4.C FE   |
|             | ELEMANT ENTITED LEV TEAM EVAN      |              |             |                         |                                       |           |             |           |            |            | , , , , , , , , , , , , , , , , , , , , | ·                                       |                                       | •••••     |           |           |                                         |            | 4         |               |          |
|             | FILTRATION GROUP CORP TL           |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       | 625       |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           | 03/31/2025 .  | 4.B FE   |
|             | FIRST EAGLE HOLDINGS INC FKA TLB   | 1            | 06/30/2021  | Various                 |                                       | 3.532     | 3,532       |           |            | 1          | 4                                       | 1                                       | 4                                     |           | 3.532     | 1         |                                         | 1          | 4         | .02/02/2027 . | 3.B FE   |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       | ••••••    |           |           |                                         |            |           |               |          |
|             | FLEETWASH INC DDTAL                |              | 06/30/2021  | SCHEDULED REDEMPTION    |                                       | 630       |             |           | 605        | 13         | 12                                      |                                         | 25                                    |           |           | ·····     | ·····                                   | h          | 3         |               |          |
| 33905P-AF-1 | FLEETWASH INC TERM LOAN B          | 1            | 06/30/2021  | SCHEDULED REDEMPTION    |                                       |           |             |           |            | 1          |                                         |                                         |                                       |           |           | 1         | 1                                       | 1          |           | 10/01/2024 .  |          |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           | r                                       |            |           |               |          |
|             |                                    |              |             |                         |                                       |           |             |           |            |            |                                         |                                         |                                       |           |           |           |                                         |            |           |               |          |

## **SCHEDULE D - PART 4**

| CUSP         For Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         Number of Depose         N                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                     | p0000 01    |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|-------------|---------------------------------------|------------|----------|-----------|-----------|---------------------------------------|----------------------|---------------|------------------------------------|---------------------------------------|
| CUSP         For protein for the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the protein form of the p                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Change In Book/Adjusted Carrying Value 16 17 18 19 20 21                                            | ide In Book | Ch                                    | 10         | 9        | 8         | 7         | 6                                     | 5                    | 3 4           | 2                                  | 1                                     |
| CLUE         Formation         For                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                     |             |                                       |            | -        | ~         |           | -                                     | -                    | -             | _                                  | -                                     |
| CLSP         Free         Description         Number of<br>transmit         Number of<br>Section                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 11 12 13 14 15                                                                                      | 12          | 11                                    |            |          |           |           |                                       |                      |               |                                    |                                       |
| USP         For         Description         Number of<br>the construction         Number of<br>the co                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| USP         For         Description         Number of<br>the construction         Number of<br>the co                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| USP         For         Description         Number of<br>the construction         Number of<br>the co                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| USP         For         Description         Number of<br>the construction         Number of<br>the co                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| USP         For         Description         Number of<br>the construction         Number of<br>the co                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| CUSP         For- Deport         Nume         Nume         Per Value         Cost         Value / Value         Cost         Cost may / Value         Book         Cost may / Value         Book         Cost may / Value         Book         Cost may / Value                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Total Total                                                                                         |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| CUSP         For- Deport         Nume         Nume         Per Value         Cost         Value / Value         Cost         Cost may / Value         Book         Cost may / Value         Book         Cost may / Value         Book         Cost may / Value                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Current Change in Foreign Bond                                                                      |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| Line         Flor Ver         Current         Dirare Trans.         Adjusted         Concign         Adjusted         Concign         Adjusted         Concign         Adjusted         Concign         Block         Stock                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| Curse         Frier         Frier         Broke         Stock         Stock <th< td=""><td>Year's Book/ Exchange Book/ Interest/ M</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Year's Book/ Exchange Book/ Interest/ M                                                             |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| USB         Percention         Description         Number of<br>product of product of                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     | Current C   |                                       | Prior Vear |          |           |           |                                       |                      |               |                                    |                                       |
| CLUP         For         Description         For         Description         Number of<br>Other intervision         Actual<br>(action)         Actual<br>(                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| CUSP Late-         Description         For         Description         Ream         Number of State of endorm         Actual Construction (Amore Mathematics)         Adjusted Mathematics (Amore Mathematics)         Adjusted Mathematics (Amore Mathematics)         Adjusted Mathematics (Amore Mathematics)         Adjusted Mathematics (Amore Mathematics)         Adjusted Mathematics         Adjusted Mathmatics         Adjus                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | ealized Year's Temporary Carrying Book Carrying Exchange Realized Dividends Con-                    | Year's T    | Unrealized                            | Book/      |          |           |           |                                       |                      |               |                                    |                                       |
| Identity         For         Disposal         Name         Consider         Autor         Control         Recase/         Tation         Recase/         Recase/         Recase/         Recase/                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                     |             |                                       | Adjusted   |          |           |           | Number of                             |                      |               |                                    | CLISID                                |
| Instanto         Description         egn         Date         of PurValue         Cost         Value         Description         Date         Disposed         Dispos                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                     | <b>\</b>    |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| Intend         Date         Of Purchase         Stock         Family and Purchase         Operation         Date         Dispose         Dispose <thdispose< th="">         Dispose         Dispose</thdispose<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | ease/ tization)/ Recog- (11 + 12 - Carrying Disposal (Loss) on (Loss) on Coss) on During Maturity s | ization)/   | Increase/                             | Carrying   | Actual   |           | Consid-   | Shares of                             | Name                 | For- Disposal |                                    | Ident-                                |
| Setter 4         From the setter in Str. For L         0         Deck and<br>Deck |                                                                                                     |             |                                       |            | Cont     | Dor Value | oration   | Stock                                 | of Durohooor         | oign Data     | Description                        | ification                             |
| JTRANDA         EVENT No. 10.         GRAND         DESULT EXEMPTION         A. R.E.         A. R.E. <td></td> <td>CCIELION</td> <td>· · · /</td> <td></td> <td></td> <td></td> <td></td> <td>SIUCK</td> <td></td> <td>U</td> <td></td> <td></td>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                     | CCIELION    | · · · /                               |            |          |           |           | SIUCK                                 |                      | U             |                                    |                                       |
| DDB A+4         DF: Introvential Line. 200 2h1         DBB A/4 (MAY 200)         DBB A/4 (MAY 200) <thdb (may="" 200)<="" 4="" a="" th=""></thdb>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 2                                                                                                   |             |                                       |            |          |           |           |                                       | SCHEDULED REDEMPTION | D             | Froneri International PLC Term L   | G3679Y-AC-6                           |
| DDB A+4         DF: Introvential Line. 200 2h1         DBB A/4 (MAY 200)         DBB A/4 (MAY 200) <thdb (may="" 200)<="" 4="" a="" th=""></thdb>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                     | (188)       |                                       | 49 011     | 48 995   | 48 824    | 48 824    |                                       | SCHEDULED REDEMPTION | 06/30/2021    | GENTIVA HEALTH SERVICES INC TUB    | 37249U-AU-0                           |
| UNDEX+16         GOUL BEIGN END ID         SPACUE BESETIN         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00         1,00                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| Signe 49         QUEN MORT (No. 10.         Description         CPC 10.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                     |             |                                       |            |          |           |           | · · · · · · · · · · · · · · · · · · · |                      |               |                                    |                                       |
| Base-64         Green House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                     |             |                                       | 1,765      | 1,766    |           | 1,800     |                                       |                      |               |                                    |                                       |
| Base-64         Green House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House House                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                     |             |                                       | 665        | 665      | 665       | 665       |                                       | SCHEDULED REDEMPTION | 06/30/2021    | GOLDEN NUGGET INC TUB              | 51508P-AG-9                           |
| JAMP - 10         FERRON FLAND FLAND         JAMP - 201         JAMP - 201 <thjamp -="" 201<="" th=""> <thjamp -="" 201<="" th="">         JA</thjamp></thjamp>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                                     | 0           |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| JASSEN-PP         OT COMMANDARI IN CLUDIG         90/07/201         SECURID REVEND (L. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V. MURDIG V.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| degrad         operation         1.00         1.00         1.00         1.00         1.00         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| degrad         operation         1.00         1.00         1.00         1.00         1.00         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                     | 1.256       |                                       |            | 1.011    | 1.256     | 1.256     |                                       | SCHEDULED REDEMPTION | 06/30/2021    | GTT COMMUNICATIONS INC CLOSING     | 36250L-AP-9                           |
| JUSSPE-10         DP NCUME IN OPP STUDE INCP IN         AVAILAGE NEEPING         P1 643         B09,963         P1,909         P0,988         P,919         P0,989         P0,989         P0,989         P0,989         P0,980         0,980         P0,980        <                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                     |             | L                                     |            |          |           |           |                                       |                      |               |                                    |                                       |
| 38/07-49         9/9         Pertology 111 Corp. (dx Sym         44/30/201         SCHULD SERVICION         20         20         2.02         2.00         3.07           1159 4.45         Marker Faller TL,<br>Marker Faller TL,<br>SCHULD SERVICION         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90         90                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| 4.155Pur9         MRRD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL         PARD FREIGT IL        PARD FREIGT I                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| ALTSPAR-5         WEBD FREight T         Chr/02/201         SPECUAE EXECUTION         SPECUAE EXE                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                     |             |                                       |            |          |           | 2,202     |                                       | SCHEDULED REDEMPTION |               | GYP Holdings III Corp. (aka Gyps   | 36249V-AH-9                           |
| AddSet-Her         Margar X 2007         Virian         D27,005         D27,005         D27,005         D27,005         D37,005         D37,055         D37,005         D37,005         D37,005         D37,005         D37,005         D37,055                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     | 28          |                                       | 8/2        | 8/3      | 871       | 871       |                                       |                      | 04/30/2021    | HARBOR FREIGHT TI                  | /1151P_AN_5                           |
| JACKA-P         HFDU HAS REFINITION         Introl         MOVANCE         BARTA-P         HFDU HAS REFERENCE         1.21         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221         1.221                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| BASKIT-2-IP         INLURE BASE PROJUCI OP DUIL         JY2/2X200         JX2/2X200         JX20/                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| BATCH-48         ORCEN GOUP ALDINGS LUNITE UILS         D         DOCUME ACCUMP ALDINGS LUNITE UILS         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D <t< td=""><td></td><td></td><td></td><td>1,215</td><td>1,216</td><td>1,231</td><td>1,231</td><td></td><td>SCHEDULED REDEMPTION</td><td></td><td>H-FOOD HLDGS (HEATHSIDE FOOD) TL</td><td>40422K-AB-7</td></t<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                     |             |                                       | 1,215      | 1,216    | 1,231     | 1,231     |                                       | SCHEDULED REDEMPTION |               | H-FOOD HLDGS (HEATHSIDE FOOD) TL   | 40422K-AB-7                           |
| BATCH-48         ORCEN GOUP ALDINGS LUNITE UILS         D         DOCUME ACCUMP ALDINGS LUNITE UILS         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D         D <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| 44826-4-6       MSTB-Hull MERIALS HLDING T.       [6/37/202]       Virtual       330,72       34       4       2.89       600       300,60       300,60       300,60       300,60       577       577       300,777       .4       4       2.89       600       560       560       560       577       .4       4       2.89       600       560       560       .4       .4       .4       .4       2.80       560       .4       .4       .4       .4       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6       .6                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                     |             |                                       |            | 010      | 010       |           |                                       |                      |               |                                    |                                       |
| 4.4669-4-6         (BC (APTIL LIMITE) 000/PK TB1         (D43)/20201         SPEALD REGIPTION         1.017         1.013         4         4         4         1.017           4.5323-4-6         (BerVATA IC STRUCK SINC TENT LOW         (D63)/20201         SPEALD REGIPTION         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902         74,902                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| ASS2A-9-6       IHENIVAN IN TERLILON       JOY 2022       SECLUE BECRETION       313       313       310       300       3       31       313       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       3100       310       3100 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>Various</td><td></td><td>HYSTER-YALE MATERIALS HOLDING TL</td><td>44932E-AB-6</td></td<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                     |             |                                       |            |          |           |           |                                       | Various              |               | HYSTER-YALE MATERIALS HOLDING TL   | 44932E-AB-6                           |
| ASS2A-9-6       IHENIVAN IN TERLILON       JOY 2022       SECLUE BECRETION       313       313       310       300       3       31       313       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       310       3100       310       3100 <td< td=""><td></td><td>4</td><td></td><td>1 013</td><td>1 013</td><td>1 017</td><td>1 017</td><td></td><td>SCHEDULED REDEMPTION</td><td>06/30/2021</td><td>IBC CAPITAL LIMITED GOODPACK TEB1</td><td>449280-AF-9</td></td<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                     | 4           |                                       | 1 013      | 1 013    | 1 017     | 1 017     |                                       | SCHEDULED REDEMPTION | 06/30/2021    | IBC CAPITAL LIMITED GOODPACK TEB1  | 449280-AF-9                           |
| J. 4574-4-46         INFBASE                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                     | 2           |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| Jack 2-8-3         INTRACT FEASTING LLOS BLEIGHT TUN         0.03/02/21         SPECULED FEDER/TIN         0.2.52         2.533         2.534         (2)         (2)         (2)         2.532         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3)         (3                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| 45000-4-D0         IPI HLUNES INC, INUTIAL TL         0, 6/30/222         Special perceptrivin         631         631         632         622         9         9         631         100           67108-7-4-0         ASIS DME EXERTS T& B         0, 6/30/222         SPELLED PERCEPTIVIN         667         767         668         628         (2)         (2)         627         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667         667                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               | INFOBASE HOLDINGS INC TERM LOAN    |                                       |
| 45004-60-0         Init Hull Tu         6,030/2021         SPELLED REDEPTION         631         531         523         622         9         9         631         1010           667164-1-44         ADSS DUIC EDESTS TB         0         0,630/2022         SPELLED REDEPTION         667                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | (2) (2) (2) (2) (2) (2) (2) (2) (2) (2)                                                             | (2)         |                                       | 2.534      | 2.533    | 2.532     | 2.532     |                                       | SCHEDULED REDEMPTION | 06/30/2021    | INTRAVEST RESORTS HLDS BLUEBIRD TL | 46124C-AB-3                           |
| JST08-24-6         JACOB COME CREATS TLB         D         0.03/3/221         SPECILLEP RECIPITION         J         J         J         SEC         J         J         J         SEC         J         SEC         J         SEC         J         SEC         SEC         J         SEC         J         SEC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                     | 0           |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| 1486171-41-9         46 IS AL UX 6.A. TEMI LONA IB         0.06/30/2021         SCHULD BEDEFITION         6.627         6.27         6.28         6.29         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)         (2)        (2)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                     |             |                                       |            |          |           |           |                                       | SCIEDULED REDEWETTON |               |                                    |                                       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     |             |                                       |            |          |           |           |                                       | SCHEDULED REDEMPTION |               |                                    |                                       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     | (2)         |                                       |            |          |           |           |                                       | SCHEDULED REDEMPTION |               | JBS USA LUX S.A. TERM LOAN B       | 46611V-AU-9                           |
| 17872-M-8         KSBR MUDING ORP         06/01/2021         Various         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         229,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,178         29,177         12,171         20,172         59,121         21,171         59,177         4         4         4,170         29,178         29,178         29,178         29,178         29,178         4         4         4         4,170         29,178         29,178         29,178         29,178         29,178         29,117         49,178         4,111                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                     | 1           |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| LSD 754-HE-8         LBM ADUISTION LLC DE L/ED TL         D6 5/27/2021         OST OF GARW         (2)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                                                                     | 040         |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| LSTQN-R-4         LB         0.6930/2021         SPEDLED         DESELLED         PEDLED                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| LS073U-R8-4         LBM ACUISITION LLC TL B                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                     |             |                                       |            |          |           | (2)       |                                       | COST OF CARRY        |               | LBM ACQUISITION LLC DELAYED TL     | 50179J-AE-8                           |
| 1.0633U-A8-8         LEB HUDINS (USA) INX TLB         06/30/2021         Various         1.177         1.776         6.19                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                     | 8           |                                       |            | 743      | 750       | 750       |                                       | SCHEDULED REDEMPTION | 06/30/2021    | LBM ACOULSITION LLC TE B           | 50179.I-AB-4                          |
| L58058-8-6-5         LOURE AUENCE HALINSS LLC TLB         06/30/2021         SOPELIEP REDEPTION         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         470         570         575         555         555         555         555         555         555         555         555         555         555         555         556         559         555         555         556         559         555         556         559         555         556         559         555         556         559         555         556         559         555         556         559         557         567         567         567         567         567         567         567         567         567         567         567         567         567         567                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                     | 6           |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| 1.50218U-Ac-0         ICOS HDG COPP LUNG TEML CARE TL.         0.4/30/2021         SOFEDULED REDEIPTION         5.965         5.945         5.942         2.23         2.23         5.966                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                     | 0           |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| 50217U-As-6         LTI HULDINS (8070) TL         06/30/2021         SOFEDILED REDEIPTION         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         639         636         6         6         6         6         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66         66                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| Ide320L+E-B         LUMUS TECHNLORY HLDINSS Y TLB         .06/30/2021         SOFEDULE REEMPTION         .249         .244         .6         .6         .249         .1         .1         .06/30/2021         SOFEDULED REEMPTION         .1885         .1.669         .226         .266         .286         .1.659         .226         .286         .1.659         .226         .286         .1.885         .1.610         .1.659         .226         .286         .1.885         .1.610         .1.633         .33         .333         .1.015         .3.333         .1.015         .3.333         .1.015         .3.333         .1.011         .3.014         .0.073/2021         Variance         .0.073/2                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 23 5.965 31 12/06/2022 4                                                                            | 23          |                                       | 5.942      | 5.945    | 5.965     | 5.965     |                                       | SCHEDULED REDEMPTION | 04/30/2021    | LTCG HLDG CORP LONG TERM CARE TL   |                                       |
| Ide320L+E-B         LUMUS TECHNLORY HLDINSS Y TLB         .06/30/2021         SOFEDULE REEMPTION         .249         .244         .6         .6         .249         .1         .1         .06/30/2021         SOFEDULED REEMPTION         .1885         .1.669         .226         .266         .286         .1.659         .226         .286         .1.659         .226         .286         .1.885         .1.610         .1.659         .226         .286         .1.885         .1.610         .1.633         .33         .333         .1.015         .3.333         .1.015         .3.333         .1.015         .3.333         .1.011         .3.014         .0.073/2021         Variance         .0.073/2                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                     | 11          | 1                                     |            |          |           |           |                                       |                      |               |                                    |                                       |
| L6232U-AF-4         MulLINCRROT INT. FIN 2017 TLB         .06/30/2021         SCHULED REDEIPTION         .1.885         .1.885         .1.659         .226         .228         .1.885                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| 56589P-AG-0         MARAVA I INTERNEDIATE HOLDINGS L                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                     |             | ····· ·                               |            |          |           |           | · · · · · · · · · · · · · · · · · · · |                      |               |                                    |                                       |
| 56589P-AG-0         MARAVA I INTERNEDIATE HOLDINGS L         0.6/30/2021         SOFEDULED REDENPTION         313         313         309         309         3         3         313         10/15           568401-AD-6         MED PARENTCO UP ELAVED TL         0.6/30/2021         SOFEDULED REDENPTION         6.27         6.27         6.27         6.22         (114)         (114)         6.49         18         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,178         4.9,275         4.9,171         4.9,225         (.114)         (.114)         4.9,178         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,073         4.9,                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               | MALLINCKRODT INTL FIN 2017 TLB     | L6232U-AF-4                           |
| 58401D-AD-6         MED PARENTCO LP DELAVED TL         05/04/2021         Various         449,118         49,725         49,117         49,222         (114)         (114)         49,118         496/31           .58401D-AD-6         MED PARENTCO LP DELAVED TL         .06/30/2021         SXEDULED REDEMPTION         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627         .627 <td></td> <td>3</td> <td>I</td> <td>309</td> <td>309</td> <td>313</td> <td>313</td> <td></td> <td></td> <td>06/30/2021</td> <td>MARAVAI INTERMEDIATE HOLDINGS L</td> <td></td>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                     | 3           | I                                     | 309        | 309      | 313       | 313       |                                       |                      | 06/30/2021    | MARAVAI INTERMEDIATE HOLDINGS L    |                                       |
| S8401D-AC-8         MED PARENTO LP TERM LOAN         .06/30/2021         SCHEDULED REDEMPTION         627         .627         .502                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| 26943P-AB-5         MEGA BROADDAND INVESTMENTS LLC TL         .06/30/2021         SCHEDULED REDEMPTION         .625         .625         .619         .619         .6         .6         .625         .625         .626         .605         .6028         .37         .37         .605         .605         .200         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201         .201                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                     |             |                                       |            |          |           |           | · ······ '                            |                      |               |                                    |                                       |
| .45667Y-AL-4       MH SUB I LLC (MICRO) TEM LOAN       .06/30/2021       SCHEDULED REDEMPTION       .6,065       .6,065       .6,028       .37       .37       .6,066       .20       .09/13         .59909T-AC-8       MILAN ACQUISITION CORP TLB       .06/30/2021       SCHEDULED REDEMPTION       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| .45667Y-AL-4       MH SUB I LLC (MICRO) TEM LOAN       .06/30/2021       SCHEDULED REDEMPTION       .6,065       .6,065       .6,028       .37       .37       .6,066       .20       .09/13         .59909T-AC-8       MILAN ACQUISITION CORP TLB       .06/30/2021       SCHEDULED REDEMPTION       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313       .313                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                     |             |                                       | 619        | 619      |           |           |                                       | SCHEDULED REDEMPTION |               | MEGA BROADBAND INVESTMENTS LLC TL  | 26943P-AB-5                           |
| .59909T-AC-8         MILANO ACQUISITION CORP TLB         .06/30/2021         SCHEDULED REDEMPTION         .313         .310         .309         .3         .3         .313         .01/01           60062W-AP-7         MITOFELL INTERNATIONAL INC TLB         .06/30/2021         SCHEDULED REDEMPTION         .813         .813         .772         .768         .45         .813                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| .60662III-AP-7         MITCHELL INTERNATIONAL INC TLB         .06/30/2021         SCHEDULED REDEMPTION         813         .813         .772         .768         .45         .45         .813                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| B.09350-AJ-5         MONEYGRAM INTERNITIONAL INC TLB         .06/30/2021         SCHEDULED REDEMPTION         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.231         1.26         1.231                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| B.09350-AJ-5         MONEYGRAM INTERNITIONAL INC TLB         .06/30/2021         SCHEDULED REDEMPTION         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.232         1.231         1.26         1.231                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                     |             |                                       |            |          |           |           |                                       | SCHEDULED REDEMPTION |               | MITCHELL INTERNATIONAL INC TLB     | 60662W-AP-7                           |
| .63937Y-AE-1       NAVISTAR INC TERM LOAN B       .04/30/2021       SCHEDULED REDEMPTION       1,081       1,078       1,078       3       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       3       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081       1,081 <t< td=""><td></td><td>16</td><td></td><td>1 217</td><td>1 222</td><td>1 232</td><td>1 232</td><td></td><td></td><td>06/30/2021</td><td></td><td></td></t<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                     | 16          |                                       | 1 217      | 1 222    | 1 232     | 1 232     |                                       |                      | 06/30/2021    |                                    |                                       |
| .64746P-AC-3         NEW MILANI GROUP TL         .06/30/2021         Various         .16,250         .16,151         .16,147         .16,353         .16,250                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| N90000-AF-4         NEI(O) IB, V. FACILITY AV1         C.         04/12/2021         EXCHANGE         247, 162         250,000         247, 138         247, 074         87         87         247, 161         1         1         701         01/31           .05340/II-AN-3         NIAGET CORP TL         .05/11/2021         SCHEDULED REDEMPTION         .15, 417         .15, 347         .15, 347         .78         .15, 247         .60/12/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| N90000-AF-4         NEI(O) IB, V. FACILITY AV1         C.         04/12/2021         EXCHANGE         247, 162         250,000         247, 138         247, 074         87         87         247, 161         1         1         701         01/31           .05340/II-AN-3         NIAGET CORP TL         .05/11/2021         SCHEDULED REDEMPTION         .15, 417         .15, 347         .15, 347         .78         .15, 247         .60/12/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021         .06/10/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                     |             |                                       | 16, 147    |          |           |           |                                       | Various              |               | NEW MILANI GROUP TL                | 64746P-AC-3                           |
| .65340II-AN-3 NIACET CORP TL                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                     |             |                                       |            |          |           |           | 1                                     |                      |               |                                    |                                       |
| .665730-A*-8 NORTHERN STAR (SYS CONTROL) TL                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                     |             |                                       |            |          |           |           | 1                                     |                      |               |                                    |                                       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     |             |                                       |            |          |           |           |                                       |                      |               |                                    |                                       |
| 1. b29/39=RA=9 INIM HLUGS LLG (NUKINSIAK IVL) 1.LB                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                     | 786         |                                       |            |          |           |           | 1                                     | SCHEDULED REDEMPTION |               | NTM HLDGS LLC (NORTHSTAR TVL) TLB  |                                       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     |             |                                       |            |          |           |           | [                                     |                      |               |                                    |                                       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     |             | · · · · · · · · · · · · · · · · · · · |            |          |           |           | · '                                   |                      |               |                                    |                                       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     |             |                                       |            | 14 , 648 | 14,648    | 14,648    |                                       |                      |               |                                    |                                       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     | I           |                                       |            |          |           |           |                                       | SCHEDULED REDEMPTION |               | ONEDIGITAL BORROWER LLC TL         | 68277F-AD-1                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     | 12          |                                       |            | 51/      | 550       | 550       |                                       |                      |               |                                    |                                       |
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|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     |             |                                       |            |          |           |           | ·                                     |                      |               |                                    |                                       |
| BASOV4-EQ-2 OVERSEAS SHIPHOLDING GROUP INC TL                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                     |             |                                       |            |          |           |           |                                       | SCHEDULED REDEMPTION |               | OVERSEAS SHIPHOLDING GROUP INC TL  | BASOV4-EQ-2                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                     |             |                                       |            |          |           | · · · · - |                                       | <u> </u>             |               |                                    | · · · · · · · · · · · · · · · · · · · |

## **SCHEDULE D - PART 4**

| 1         2         5         4         5         6         7         8         9         10         11         10         10         17         19         19         20         21         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22         22                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |             |                                    |      |            |                      |           | -       |           | ,      |            |                                         |             | of During the Curren   |            |          | 1 (-      |                                         |                         |                                         |                |          |
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| Norm         Number         Numer         Numer         Numer                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 1           | 2                                  | 3    | 4          | 5                    | 6         | 7       | 8         | 9      | 10         | Ch                                      | nange In Bo | ok/Adjusted Carrying \ | 'alue      | 16       | 17        | 18                                      | 19                      | 20                                      | 21             |          |
| Norm         Number         Numer         Numer         Numer                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |             |                                    |      |            |                      |           |         |           |        |            | 11                                      | 12          | 13 14                  | 15         |          |           |                                         |                         |                                         |                | NAIC     |
| Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line         Line <thlin< th="">         Line         Line         L</thlin<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         |                | 1        |
| Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link         Link <thlink< th="">         Link         Link         <thl< td=""><td></td><td></td><td></td><th></th><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></thl<></thlink<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         |                |          |
| Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         |                | nation,  |
| Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number         Number<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         |                | NAIC     |
| Lube         For         Space         Sp                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         |                | -        |
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| brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance         brance<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |             |                                    |      |            |                      |           |         |           |        |            |                                         |             | Current Change         | n Foreign  |          |           |                                         |                         | Bond                                    |                | nation   |
| List         Fib         Description         Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            | Deels    |           |                                         |                         |                                         |                |          |
| Lube         Lube         Name         Name <th< td=""><td></td><td></td><td></td><th></th><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         |                |          |
| Libbo         Funder of points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Contro points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Control points         Contro points         Contro points         Control p                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |             |                                    |      |            |                      |           |         |           |        | Prior Year |                                         | Current     | Other Than Adjusted    | Change in  | Adjusted | Foreign   |                                         |                         | Stock                                   | Stated         | and      |
| Current biology         Protocol and an antipartic series         Protocol and antipartic series         Protocol and antipartic series         Protocol and antipartic series         Protocol and antipartic series         Protocol and antipartic series         Protocol and antipartic series         Protocol and antipartic series         Protocol and antipartic series         Protocol and antipartic series         Protocol and antipartic series         Protocol and antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Protocol antipartic series         Pro                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |             |                                    |      |            |                      |           |         |           |        | Book/      | Uproplized                              |             |                        |            |          | •         | Poplizod                                |                         | Dividondo                               | Con            | SV/O     |
| Ident         Depender         Ford         Depender         Name         States         Constant         Depender         Loss of the states         Loss of the states <thloss of="" states<="" th="" the=""> <thloss of="" states<="" th="" the=""></thloss></thloss>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         | <b>T</b> ( ) <b>O</b> ( |                                         |                |          |
| Instantion         Description         Open bit is of purposed         Startes         Provide                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | CUSIP       |                                    |      |            |                      | Number of |         |           |        | Adjusted   | Valuation                               | (Amor-      | Impairment Value       | /Adjusted  | Value at | Gain      | Gain                                    | Total Gain              | Received                                | tractual       | Admini-  |
| Instantion         Description         Open bit is of purposed         Startes         Provide                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Ident-      |                                    | For- | Disposal   | Name                 | Shares of | Consid- |           | Actual | Carrying   | Increase/                               | tization)/  | Record = (11 + 12)     | - Carrying | Disposal | (Loss) on | (Loss) on                               | (Loss) on               | Durina                                  | Maturity       | strative |
| Bits - Grand manual         With Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S. M. 2000)         Worksam (m. S                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |             | Description                        |      |            |                      |           |         | DenValue  |        |            |                                         |             |                        |            |          |           |                                         |                         | 0                                       |                |          |
| Const-6         Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200 h _ Max M Lines (L200                                                                                                                                                                                    | Incation    | Description                        | eign | Date       |                      | STOCK     | eration | Par value | Cost   | value      | (Decrease)                              | Accretion   | nized 13)              | value      | Date     | Disposal  | Disposal                                | Disposal                | rear                                    |                | Symbol   |
| State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 76173F-AU-1 | PACTIVE EVERGREEN (AKA REYNOLDS)   |      |            | SCHEDULED REDEMPTION |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         | 02/05/2023     | 4.A FE   |
| State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem         State of<br>Problem<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 70323K-AE-8 | Pathway Vet Alliance IIC 2021 Re   |      | 06/30/2021 | SCHEDULED REDEMPTION |           | 621     | 621       | 607    |            |                                         | 14          | 1 1                    | 4          | 621      |           |                                         |                         | 2                                       | 03/31/2027     | 4 B FF   |
| Unit A - A         Description and enginemation finit andefinitial andefinitial andefinitial and enginemation                                                                                                                                                                                    |             |                                    |      |            |                      |           |         |           |        | 740        |                                         | 10          | 4                      | n          |          |           |                                         |                         | 7                                       |                |          |
| State 40         Monol Subscie         Monol Subsci         Monol Subscie         Monol Subscie<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         | 1                                       |                |          |
| Support         Solvator         Solvator         District                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |             |                                    |      |            |                      |           |         |           |        |            |                                         | (2)         | · [                    | <u> </u>   |          |           |                                         |                         |                                         |                |          |
| Ander Adv         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. Markell VI, M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Die (M. 2007) <th< td=""><td></td><td></td><td></td><th></th><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>6</td><td></td><td>6</td><td></td><td></td><td></td><td></td><td></td><td></td><td>. 4.A FE</td></th<>                                                                                                                                                                                                                                                                                                                                                   |             |                                    |      |            |                      |           |         |           |        |            |                                         | 6           |                        | 6          |          |           |                                         |                         |                                         |                | . 4.A FE |
| Ander Adv         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. A. Markell VI, M. L. M. 2007)         Max Dis Die (M. Markell VI, M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. Markell VI, M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Dis Die (M. 2007)         Max Die (M. 2007) <th< td=""><td>72108P-AR-5</td><td>PIKE CORP</td><td></td><th></th><td>SCHEDULED REDEMPTION</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>L1</td><td>3</td><td></td><td></td><td></td><td></td><td></td><td>01/21/2028</td><td>4.B FE</td></th<>                                                                                                                                                                                                                                                                                                  | 72108P-AR-5 | PIKE CORP                          |      |            | SCHEDULED REDEMPTION |           |         |           |        |            |                                         |             | L1                     | 3          |          |           |                                         |                         |                                         | 01/21/2028     | 4.B FE   |
| TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL         TUBLE ALL <t< td=""><td></td><td></td><td>1</td><th></th><td></td><td></td><td></td><td></td><td></td><td>121 502</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>41</td><td></td><td></td></t<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |             |                                    | 1    |            |                      |           |         |           |        | 121 502    |                                         |             |                        |            |          |           |                                         |                         | 41                                      |                |          |
| ABBE-LA         Monto         Laboration                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |             |                                    | 1    |            |                      |           |         |           |        |            | l                                       |             |                        |            |          | 1         | 1                                       | 1                       |                                         |                |          |
| SIGST-10         Display of a constraint and the set of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a constraint of a cons                                                                                                                                                                                   |             |                                    |      |            |                      |           |         |           |        | 14,944     |                                         |             |                        |            |          |           |                                         |                         |                                         |                |          |
| style-b         media mode                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        | -          |          |           |                                         |                         | 6                                       |                |          |
| style-b         media mode                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 69353F-AX-2 | PQ CORPORATION FOURTH AMEND TL B-1 |      |            | SCHEDULED REDEMPTION |           |         |           |        |            |                                         |             |                        | 5          |          |           |                                         |                         |                                         | 02/07/2027     | 4.A FE   |
| MARKA 00         MEMIS INVOL (1.1)         MARKA 00         ARKA 00        MARKA 00                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |             |                                    | 1    |            |                      |           |         |           |        |            | 1                                       |             |                        |            |          |           | 1                                       | l                       |                                         |                |          |
| AVAN-64         PERCIPE NUMBER LICENTING         OPENDER         Display         Displa                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |             |                                    | 1    |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           | 05                                      | ¢⊏                      | 0 000                                   |                |          |
| TSBN-04         Pict LTBL LOW (MD)         MAD 201         DELLS BERFIG         OP         MB                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         |                |          |
| 1988-8-6       UNITE HLOS INTIGAL CONT       0.00/2021       DEPLIC INSTRATION       DEPLIC INSTRATION       DEPLI                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           | •••••                                   | •••••                   | /81                                     |                |          |
| TORDER-GE         BALE ROOT LOI B.         OPACAGE         DEPLO RESPIRITION         C 27         C 27 <thc 27<="" th="">         C 27        C 27</thc>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | 74530D-AC-9 | PUG LLC TERM LOAN (USD)            |      |            | SCHEDULED REDEMPTION |           |         |           |        |            |                                         |             |                        | 2          |          |           |                                         |                         | 2                                       | 02/12/2027     | . 4.C FE |
| TORDER-GE         BALE ROOT LOI B.         OPACAGE         DEPLO RESPIRITION         C 27         C 27 <thc 27<="" th="">         C 27        C 27</thc>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | 74839X-AF-6 | QUIKRETE HLDGS INITIAL LOAN        |      | 06/30/2021 | SCHEDULED REDEMPTION |           | 625     | 625       | 626    | 627        |                                         | (2)         | (                      | 2)         | 625      |           |                                         |                         | 1                                       | 02/01/2027     | 3.C FE   |
| 2010                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         |                |          |
| 17500-07       4FUN 000MUR FORMUNG SP TIG       460/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       100/07/03       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07/07       07/07                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         | 00                                      |                |          |
| 1/11/4/97         4/PROLED                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           | •••••                                   |                         |                                         |                |          |
| TOTE-WT       FUNCE GRUP RUNDES INC TL       000/X020       Yun loss       500       500       500       540       540       540       540       540       540       540       540       540       540       540       540       540       540       540       540       540       540       540       540       540       540       540       540       550       540       550       540       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550       550<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |             |                                    |      |            |                      |           |         |           |        |            | (550)                                   |             |                        | 9          |          |           |                                         |                         |                                         |                |          |
| 77370-94       ROLE SOFLAGE NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 76171J-AB-7 | REYNOLDS CONSUMER PRODUCTS INC     |      |            | SCHEDULED REDEMPTION |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         | 02/04/2027     | 3.A FE   |
| 77370-94       ROLE SOFLAGE NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOLL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD READY NOL 11       BORALD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 76173F-AW-7 | REYNOLDS GROUP HOLDINGS INC TL     |      | 06/30/2021 | Various              |           | 500     | 500       | 499    | 997        |                                         | 3           |                        | 3          | 500      |           |                                         |                         | 3                                       | 02/03/2026     | 4.A FE   |
| 378300-65       FM WECKLY ROPE LDT       00/03/2021       Variant       200       260       640       640       7       7       260       9       9       90/01/2021       45 RE         28202-46       SERLUP BESERTIN       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250       1.250<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |             |                                    |      |            |                      |           |         |           |        |            |                                         | (2)         |                        | •          |          |           |                                         |                         | 5                                       |                |          |
| 91527-4-1       BEGRIO (G) BALLONES INC TLB       09/02/201       SPELLE PRESERTION       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       505       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507       507                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |             |                                    |      |            |                      |           |         |           |        |            |                                         | (2)         |                        | 2)         |          |           |                                         |                         | J                                       |                |          |
| 30223-6-5         SINULIA TELEVISION GOV. INC TIB         06/0/2021         SPEELD PREDIFION         1.26         1.26         5         5         1.30         3         00/0/2026         1.6 /s           3083-14-0         SUN DIO 2 (NZ 200 FFW AT L         06/0/2021         SPEELD PREDIFION         1.37         377         377         338         43         43         43         43         43         1.0 ////2025         3.8 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.8 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ////201         3.9 ///201         3.9 ///201         3.9 ///201         3.9 ///201         3.9 ///201                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |             |                                    |      |            |                      |           |         |           |        |            | • • • • • • • • • • • • • • • • • • • • |             | ••••••                 | (          |          |           |                                         |                         | I                                       |                |          |
| JMSLA-64         Bits MUD2         INC 200 FFM N         O/S / 2021         SFA FE         JMSLA FE         SMSLA FE                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |             |                                    |      |            | SCHEDULED REDEMPTION |           |         |           |        |            |                                         | (1)         |                        | 1)         |          |           |                                         |                         |                                         | 12/31/2025     | . 4.B FE |
| JMSLA-64         Bits MUD2         INC 200 FFM N         O/S / 2021         SFA FE         JMSLA FE         SMSLA FE                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 82925B-AE-5 | SINCLAIR TELEVISION GROUP INC TLB  |      |            | SCHEDULED REDEMPTION |           |         |           |        | 1.245      |                                         |             | L                      | 5          |          |           |                                         |                         |                                         | . 09/30/2026 . | 3.C FE   |
| JAMBER-0-         Sist TecheLongies Hubbies ND TL         0.09/30/201         95-EULE PREDEPTION         1.135         1.135         1.131         2         2         1.135         1.135         1.145         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.135         1.13                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |             |                                    |      | 06/30/2021 | SCHEDULED REDEMPTION |           |         |           |        | 333        |                                         | 43          | 4                      | 3          | 377      |           |                                         |                         | 1                                       | 01/23/2025     | 5 A FE   |
| 45501-4-3       STALES IN T.       In 50/47/2021       SPELUDE RECEPTION       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197       1.197                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |             |                                    |      |            |                      |           |         |           |        |            |                                         | 2           |                        | 0          |          |           |                                         |                         | 1                                       |                |          |
| JAB238-4-04       SINS 6XUP HULINES IV (0) 1.       D.       0.6/30/2021       SPENLEP BEDEFT (N)       1.051       1.051       1.065       1.066       1.066       1.051                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |             |                                    |      |            |                      |           |         |           |        |            | •••••                                   |             |                        | 4          |          |           |                                         |                         |                                         |                |          |
| 18907+4-4       SUSHIE LUBBORD VII SR. OV L       0.       0.401/2020       Yarius       20.948       (2.989)       (2.990)       55       67       4.2 FE         S8800-AU-I       SNEHIV SSINE FLUDISS INC TL       0.063/2022       SDELLE PEEPFIN       619       576       4.3       4.3       619       0.03/5/2022       Varius       0.03/5/2022       4.4 FE       0.03/5/2026       4.4 FE       0.03/5/2026       4.4 FE       0.03/5/2026       4.5 FE       0.03/5/2026       4.5 FE       0.03/5/2026       4.5 FE       0.03/5/2026       4.5 FE       0.03/5/2026       4.5 FE       0.03/5/2026       4.5 FE       0.03/5/2026       4.5 FE       0.03/5/2026       4.5 FE       0.03/5/2026       4.5 FE       0.03/5/2026       4.5 FE       0.03/5/2026       6.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5       5.5 G5 <t< td=""><td></td><td></td><td></td><th></th><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         |                |          |
| JBRST-H-3         SKF HLDINGS S.A.R.L. MA. SYMMS         D.         06/30/2021         SCEDUE DEEXPFTION         665         625         627         627         627         627         637         643         659         00/37/2021         6 C F E           8880M-M-1         SUBERY CMETH FUNDINGS INT TL         66/30/2021         SCEDLED BEENFTION         62/3         43         659         00/37/2021         6 C F E           8880M-M-1         SUBERY CMETH FUNDINGS INT TL         66/30/2021         SCEDLED BEENFTION         823         622         4         4         627         00/37/2021         6 C F E           8787-M-47         TECSTA MEDINGS INT TL         66/30/2021         SCEDLED BEENFTION         853         654         -1         1         1         6         00/37/2021         6 C F E           8787-M-47         TECSTA MEDINGS INT TL         66/30/2021         SCEDLED BEENFTION         833         503         133         128         1.32         .333         1.33         1.33         1.33         1.33         1.33         1.33         1.33         1.33         1.33         .33         1.33         1.33         1.33         1.33         1.33         1.33         1.33         1.33         1.33         .33         1.33                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |             |                                    | D    |            |                      |           | 1,051   | 1,051     | 1,054  |            |                                         |             |                        |            | 1,051    |           |                                         |                         | 10                                      |                |          |
| JBRST-H-3         SKF HLDINGS S.A.R.L. MA. SYMMS         D.         06/30/2021         SCEDUE DEEXPFTION         665         625         627         627         627         627         637         643         659         00/37/2021         6 C F E           8880M-M-1         SUBERY CMETH FUNDINGS INT TL         66/30/2021         SCEDLED BEENFTION         62/3         43         659         00/37/2021         6 C F E           8880M-M-1         SUBERY CMETH FUNDINGS INT TL         66/30/2021         SCEDLED BEENFTION         823         622         4         4         627         00/37/2021         6 C F E           8787-M-47         TECSTA MEDINGS INT TL         66/30/2021         SCEDLED BEENFTION         853         654         -1         1         1         6         00/37/2021         6 C F E           8787-M-47         TECSTA MEDINGS INT TL         66/30/2021         SCEDLED BEENFTION         833         503         133         128         1.32         .333         1.33         1.33         1.33         1.33         1.33         1.33         1.33         1.33         1.33         .33         1.33         1.33         1.33         1.33         1.33         1.33         1.33         1.33         1.33         .33         1.33                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | L8908Y-AB-4 | SUNSHINE LUXEMBOURG VII SARL COV L | D    | 04/01/2021 | Various              |           |         |           |        |            |                                         | (2,998)     |                        | B)         |          |           |                                         |                         |                                         | . 10/01/2026   | . 4.C FE |
| 98880Au-17       SURGEY CENTER HADDINGS INC TU.       00/37/202       Viras       20/37/202       Viras       20/37/202 </td <td></td> <td></td> <td>D</td> <th></th> <td></td> <td></td> <td>625</td> <td>625</td> <td>627</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>625</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |             |                                    | D    |            |                      |           | 625     | 625       | 627    |            |                                         |             |                        |            | 625      |           |                                         |                         |                                         |                |          |
| 98800-44-7       SAGEY FARTERS LC TERI LOM       0.900/2021       Various       220       247       46       787       -73       13       13       984       902/2024       4. C FE         97878-4-47       TECOSTA FUNCIENTS INC TL B       0.900/2024       SCHLUB REDEPTION       625       625       634       64       1       1       655       656       64       64       67       6700/2024       8. C FE       6900/2024       8. C FE       6000/2024       8. C FE       6000/2024       8. C FE       6. C FE       6000/2024       8. C FE       6. C FE       6000/2024       8. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE       6. C FE <td></td> <td></td> <td></td> <th></th> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         |                                         |                |          |
| 97598-A-J-7       TAW HLDINGS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HLC) MESS (OP 200 BETI IL<br>(DSTR HL |             |                                    |      |            |                      |           |         |           |        | 000 705    |                                         |             |                        |            |          |           |                                         |                         | 004                                     |                |          |
| 97878-H4-24       HEOSTRA HUDINGS INC TL 8       00/3/2/21       SOPELUE PECREPTION       4.8 FE         98028-H4-0-2       IERDA AUGUSTION       1.303       1.303       1.288       1.4       1       1       6.55       9.55       3.803.33       1.10/2/2024       4.8 FE         98078-H4-0       IERDA AUGUSTION       3.93       3.33       3.93,33       3.979,461       3.925       9.95       3.803.33       1.10/2/2024       4.8 FE         98078-H4-0       IERDA AUGUSTION       9.63/2/221       SOPELUE DECENTION       4.8 FE       2.2       2.3       3.803.33       1.10/2/2024       4.8 FE         27834/J-4-5       IEE DECLIMA FUNCAL CORP INS.       0.6/3/2/221       SOPELUE DECENTION       4.8 FE       2.2       2.0       2.0       2.0       3.9       3.9       3.9       3.8 FE       4.8 FE       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9       3.9                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |             |                                    |      |            |                      |           |         |           |        |            |                                         |             | 1,58                   | <u></u>    |          | ·····     |                                         |                         |                                         |                |          |
| 18028-0-2       TERPO AQUISITION LLC TL       0.6/30/2021       SPELUE PREEMPTION       1.303       1.903       1.903       1.903       1.903       1.903       2.914 (1)/12/2026       4.8 FE         180778-8-0-0       TERRIC X0P INDERINAL UST.       0.6/30/2021       SPEDULE PREEMPTION       380.333       379,408       925       925       30.33                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |             |                                    |      |            |                      |           |         |           |        |            |                                         | 4           |                        | 4          |          |           |                                         |                         |                                         |                |          |
| 18028-0-2       TERPO AQUISITION LLC TL       0.6/30/2021       SPELUE PREEMPTION       1.303       1.903       1.903       1.903       1.903       1.903       2.914 (1)/12/2026       4.8 FE         180778-8-0-0       TERRIC X0P INDERINAL UST.       0.6/30/2021       SPEDULE PREEMPTION       380.333       379,408       925       925       30.33                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | 87876H-AC-4 | TECOSTAR HOLDINGS INC TL B         |      |            | SCHEDULED REDEMPTION |           | 635     |           |        |            |                                         | 1           |                        | 1          |          |           |                                         |                         |                                         | 05/01/2024     | 4.B FE   |
| 18078-8H-0       TEREX OPP INCREMENTAL US TL                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |             |                                    |      |            |                      |           |         |           |        |            |                                         | 14          |                        | 4          |          |           |                                         |                         |                                         |                |          |
| Bastag-AE-4         TERPLENEDIA BUYER INC 2021 TLB         Op/30/2021         SOFEDULED REDENTION                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         | 2 064                                   |                |          |
| 127431-LJ-5       TFE EDLUMA FINANCIAL CNTE INTL. TL.       04/07/2021       SNEEDLED REDEUPTION       628       982.456       983.147       983.183       .7777       .7777       .982.456       .981.147       .982.456       .983.147       .983.183       .7777       .7777       .982.456       .981.147       .983.183       .7777       .7777       .982.456       .981.147       .983.183       .7777       .7777       .982.456       .981.147       .983.183       .7777       .7777       .982.456       .981.147       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .982.456       .981.147       .982.456       .982.456       .982.456       .983.147       .982.456       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .982.456       .983.147       .983.147       .983.147       .983.147       .983.147       .983.147       .983.147       .983.147       .983.147       .983.147       .983.147       .982.456                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           | ·····                                   |                         |                                         |                |          |
| B8826H-8E-2       THESIN MEDINS COP TLB       0/4/0/2021       SCHEDLE PREDIPTION       566       .624       .624       .2       .2       .666       .625       .03/0/2024       .4, B FE         .872615-AE-9       TILS INTERNATIONAL COP TLB3       .06/30/2021       SCHEDLE PREDIPTION       .625       .625       .619       .66       .625       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626       .626                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         | 1                                       |                |          |
| 1872615-AE-9       TIMI INTERNATIONAL CORP. (AKA TUB       .06/30/2021       SOFEDULE PREDIPTION       .625       .619       .6       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |             |                                    |      |            |                      |           |         |           |        |            |                                         | (727)       |                        | ()         |          |           |                                         |                         |                                         |                |          |
| 1872615-AE-9       TIMI INTERNATIONAL CORP. (AKA TUB       .06/30/2021       SOFEDULE PREDIPTION       .625       .619       .6       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66       .66                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 88362W-AB-2 | THERMON HOLDING CORP TLB           |      | 04/01/2021 | SCHEDULED REDEMPTION |           |         |           |        |            |                                         | 2           |                        | 2          |          |           |                                         |                         |                                         | 10/30/2024     | 4.B FE   |
| B7261S-AD-1       TIMS INTERNATIONAL CORP. (AKA TUB       06/30/2021       SOFEDULED REDENTION       4,262       4,263       9       9       9       4,262       4,262       4,263       4,263       9       9       9       9       9       9       9       4,262       4,262       4,263       4,263       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31,330       31                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |             |                                    | 1    | 06/30/2021 |                      |           | 625     | 625       | 619    |            |                                         | 6           | 1                      | 6          | 625      |           | 1                                       |                         | 2                                       |                | 4.A FE   |
| 189334-X-2       TANUS LINON TLB-5       06/30/2021       SOCEDULED REDENPTION       31 330       31,330       31,283       31,281       48       48       31 330                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |             |                                    | 1    |            |                      |           |         |           |        | N 050      |                                         | n           | [                      | 0          |          |           |                                         |                         |                                         |                |          |
| 1.89364M=BR-4       TRANSD IGM INC. TRANCHE F REFINAN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |             |                                    |      |            |                      |           |         |           |        |            |                                         |             | +                      | n          |          |           |                                         |                         | ~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~ |                |          |
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| 1.89778P-AG-2       INCX HERO INC TLB       .06/30/2021       SCHEDULE REDEMPTION       6.25       6.25       .06       .06/30/2021       SCHEDULE REDEMPTION       4.0 FE         .89787h-AH-5       TRUGREEN LIMITED PARTNERSHIP TL       .06/30/2021       SCHEDULE REDEMPTION       2.462       2.448       2.47       .06       .06       .06/30/2021       SCHEDULE REDEMPTION       4.8 FE         .90266U-AJ-2       UF CHOLINGS LLC TL B3       .06/30/2021       SCHEDULE REDEMPTION       .37,441       .37,441       .37,460       .06       .06/30/2021       SCHEDULE REDEMPTION       .06/30/2021       .06/30/2021       SCHEDULE REDEMPTION       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |             |                                    |      |            |                      |           |         |           |        | 1,735      |                                         |             |                        |            |          |           |                                         |                         | 4                                       |                |          |
| 1.89778P-AG-2       INCX HERO INC TLB       .06/30/2021       SCHEDULE REDEMPTION       6.25       6.25       .06       .06/30/2021       SCHEDULE REDEMPTION       4.0 FE         .89787h-AH-5       TRUGREEN LIMITED PARTNERSHIP TL       .06/30/2021       SCHEDULE REDEMPTION       2.462       2.448       2.47       .06       .06       .06/30/2021       SCHEDULE REDEMPTION       4.8 FE         .90266U-AJ-2       UF CHOLINGS LLC TL B3       .06/30/2021       SCHEDULE REDEMPTION       .37,441       .37,441       .37,460       .06       .06/30/2021       SCHEDULE REDEMPTION       .06/30/2021       .06/30/2021       SCHEDULE REDEMPTION       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021       .06/30/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 89435T-AB-0 | TRAVERSE MIDSTREAM PARTNERS TL     |      |            | SCHEDULED REDEMPTION |           | 1,346   | 1,346     | 1,275  |            |                                         | 1,346       | 1,34                   | 6          |          |           |                                         |                         | 1                                       | 09/27/2024     | 4.C FE   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |             |                                    | 1    |            |                      |           |         |           |        |            | 1                                       |             |                        |            |          | 1         | 1                                       | 1                       | 3                                       |                |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |             |                                    | 1    |            |                      | [         |         |           |        | 0 //7      | [                                       | 10          |                        |            |          | ſ         | [                                       | [                       | 44                                      |                |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           | • • • • • • • • • • • • • • • • • • • • |                         |                                         |                |          |
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| 91335P-AH-2       UNIVAR SOLUTIONS USA INC TL B5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 90385K-AG-6 | UKG INC 2021 INCREMENTAL TL        |      |            | SCHEDULED REDEMPTION |           |         |           |        |            |                                         | (6)         |                        | 6)         |          |           |                                         |                         |                                         | 05/04/2026     | . 4.C FE |
| 91335P-AH-2       UNIVAR SOLUTIONS USA INC TL B5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 90385K-AB-7 | ULTIMATE SOFTWARE GROUP INC TL     |      |            | SCHEDULED REDEMPTION |           |         |           |        |            |                                         |             | L                      | 2          |          |           |                                         |                         | 2                                       | 05/04/2026     | 4.C FE   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |             |                                    |      |            |                      |           |         |           |        |            |                                         | 12          |                        | 3          |          |           |                                         |                         |                                         |                |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           |                                         |                         | 1 000                                   |                |          |
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|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           | (28)                                    | (28)                    |                                         |                |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 92537E-AC-2 | VERTIV GROUP CORPORATION TL-B      |      |            | SCHEDULED REDEMPTION |           | 1,365   | 1,365     | 1,359  |            |                                         | 6           |                        | 6          | 1,365    |           |                                         |                         |                                         |                | 4.A FE   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |             |                                    | 1    |            |                      |           |         | 945       |        | 943        | 1                                       | 2           |                        | 2          |          |           | 1                                       |                         |                                         |                |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |             |                                    |      |            |                      |           |         |           |        |            |                                         |             |                        |            |          |           | P                                       |                         |                                         |                |          |

## **SCHEDULE D - PART 4**

| 1       2       3       4       5       6       7       8       9       10       Change In Book/Adjusted Carrying Value       16       17       18       19         1       1       12       13       14       15       16       17       18       19         1       1       12       13       14       15       16       17       18       19         1       1       12       13       14       15       16       17       18       19         1       1       12       13       14       15       16       17       18       19         1       1       12       13       14       15       16       17       18       19         1       1       12       13       14       15       16       17       18       19         1       1       12       13       14       15       16       17       18       19         1       1       12       13       14       15       16       17       18       19         1       1       1       18       16       16       16                                                              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| Prior Year<br>Book/Unrealized Year's Temporary Carrying Book/Carrying Exchange Realized                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                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| Prior Year<br>Book/Unrealized Year's Book/Unrealized Year's Temporary Carrying Book Carrying Exchange Realized                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         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| Prior Year       Current       Current       Change in       Foreign         Book/       Foreign       Exchange       Book/         Book/       Unrealized       Year's       Temporary       Carrying       Book       Foreign                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        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| Prior Year       Current       Current       Change in       Foreign         Book/       Foreign       Exchange       Book/         Book/       Unrealized       Year's       Temporary       Carrying       Book       Foreign                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        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| Prior Year       Current       Current       Change in       Foreign         Book/       Exchange       Book/       Exchange       Book/         Book/       Unrealized       Year's       Temporary       Carrying       Book       Foreign                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           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10,646,767<br>24,756<br>182,689                                                                                                                                                                                                                                                                                                                                                                        | 6,400.000                                                             | . GOLDMAN, SACHS & CO                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 04/14/2021                                                                                                                                                                                                                                               | <br>                                                                                                                                                                                                                                                                                                                                                                                                                    | -10-8 ACUSHNET HOLDINGS CORP                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
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10,646,767<br>24,756<br>182,689<br>1,641                                                                                                                                                                                                                                                                                                                                                               | 6,400.000<br>0.000                                                    | . GOLDMAN, SACHS & CO<br>DISTRIBUTION                                                                                                                                                                                                                                                                                                                                                                                                                                                | 04/14/2021                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                                                                                                                                                         | -10-8 ACUSHNET HOLDINGS CORP                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| SB1XZS-82-2         ANGLO         AMERICAN         B.         .06/07/2021         DISTRIBUTION                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         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10,646,767<br>24,756<br>182,689<br>1,641<br>93,764                                                                                                                                                                                                                                                                                                                                                     | 6,400.000<br>0.000<br>616.000                                         | . GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various                                                                                                                                                                                                                                                                                                                                                                                                                                     | 04/14/2021<br>06/07/2021<br>06/07/2021                                                                                                                                                                                                                   | B                                                                                                                                                                                                                                                                                                                                                                                                                       | -10-8 ACUSHNET HOLDINGS CORP                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| SB1XZS-82-2         ANGLO         AMERICAN         B.         0.6/07/2021         DISTRIBUTION         0.000         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,6                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        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10,646,767<br>24,756<br>182,689<br>1,641<br>93,764                                                                                                                                                                                                                                                                                                                                                     | 6,400.000<br>0.000<br>616.000                                         | . GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>Various                                                                                                                                                                                                                                                                                                                                                                                                                          | 04/14/2021<br>06/07/2021<br>06/07/2021                                                                                                                                                                                                                   | B                                                                                                                                                                                                                                                                                                                                                                                                                       | -10-8 ACUSHNET HOLDINGS CORP                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| SB1XZS-82-2         ANGLO AMERICAN PLC CMN STK         B.         0.6/07/2021         DISTRIBUTION         0.000         1,641         1,641         1,641         1,641           .038336-10-3         APTAGROUP INC         .06/07/2021         Various         .616.000         .93,764         .61,317         .84,324         .(23,008)         .(23,008)         .(23,008)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       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767<br>24, 756<br>182, 689<br>1, 641<br>                                                                                                                                                                                                                                                                                                                                                      | 6,400.000<br>0.000<br>616.000<br>2,700.000                            | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>Various<br>BANK OF AMERICA/MERRILL                                                                                                                                                                                                                                                                                                                                                                                                 | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021                                                                                                                                                                                                     | B                                                                                                                                                                                                                                                                                                                                                                                                                       | 10-8     ACUSHNET HOLDINGS CORP       10-2     ADAPTHEALTH CORP CLASS A       82-2     ANGLO AMERICAN PLC CMN STK       -10-3     APTARGROUP INC       10-9     ARGAN INC                                                                                                                                                                                                                                                     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767<br>24, 756<br>182, 689<br>1, 641<br>                                                                                                                                                                                                                                                                                                                                                      | 6,400.000<br>0.000<br>616.000<br>2,700.000                            | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH                                                                                                                                                                                                                                                                                                                                                                                                   | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021                                                                                                                                                                                                     | B<br>B                                                                                                                                                                                                                                                                                                                                                                                                                  | 10-8     ACUSHNET HOLDINGS CORP       10-2     ADAPTHEALTH CORP CLASS A       82-2     ANGLO AMERICAN PLC CMN STK       -10-3     APTARGROUP INC       10-9     ARGAN INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| Image: SB1X2S-82-2         ANGLO AIRERICAN PLC CMN STK         B.         0.6/07/2021         DISTRIBUTION         0.000         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641 <th1< td=""><td></td><td></td><td>675</td><td>(28,511)<br/></td><td></td><td></td><td></td><td> <br/> </td><td>(1,230,711<br/>(7,410<br/>(23,008<br/>(26,784<br/>(36,940</td><td>-</td><td>(1,230,711)<br/>)<br/></td><td>(7,410)<br/>(23,008)<br/>(26,784)<br/>(36,940)</td><td>11,477,032<br/>20,270<br/></td><td>11,475,957<br/></td><td></td><td>10,646,767<br/>.24,756<br/></td><td>6,400.000<br/></td><td>. GOLDMAN, SACHS &amp; CO<br/>DISTRIBUTION<br/>Various<br/>BANK OF AMERICA/MERRILL<br/>LYNCH<br/>BANK OF AMERICA/MERRILL</td><td>04/14/2021<br/>06/07/2021<br/>06/07/2021<br/>06/25/2021<br/>05/25/2021</td><td>B<br/>B</td><td>10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           -82-2         ANGLO AMERICAN PLC CMN STK           -10-3         APTARGROUP INC           -10-3         APTARGROUP INC           -10-4         ARGAN INC           -10-7         ASAHI INTECC LTD</td></th1<>                                                                                                                                                                                                       |               |                               | 675        | (28,511)<br>                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |           |                                                                                                                                                                                      | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940                                                                                                  | -            | (1,230,711)<br>)<br>                                                                                 | (7,410)<br>(23,008)<br>(26,784)<br>(36,940)                                                                                                | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>.24,756<br>                                                                                                                                                                                                                                                                                                                                                                              | 6,400.000<br>                                                         | . GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL                                                                                                                                                                                                                                                                                                                                                                      | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021                                                                                                                                                                                       | B<br>B                                                                                                                                                                                                                                                                                                                                                                                                                  | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           -82-2         ANGLO AMERICAN PLC CMN STK           -10-3         APTARGROUP INC           -10-3         APTARGROUP INC           -10-4         ARGAN INC           -10-7         ASAHI INTECC LTD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Image: SB1X2S-82-2         ANGLO AIRERICAN PLC CMN STK         B.         0.6/07/2021         DISTRIBUTION         0.000         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641 <th1< td=""><td></td><td></td><td>675</td><td>(28,511)<br/>32,448<br/>36,683</td><td></td><td></td><td></td><td> <br/> </td><td>(1,230,711<br/>(7,410<br/>(23,008<br/>(26,784<br/>(36,940</td><td></td><td>(1,230,711)<br/>)<br/></td><td>(7,410)<br/>(23,008)<br/>(26,784)<br/>(36,940)</td><td>11,477,032<br/>20,270<br/></td><td>11,475,957<br/></td><td></td><td>10,646,767<br/>.24,756<br/></td><td>6,400.000<br/></td><td>. GOLDMAN, SACHS &amp; CO<br/>DISTRIBUTION<br/>Various<br/>BANK OF AMERICA/MERRILL<br/>LYNCH<br/>BANK OF AMERICA/MERRILL</td><td>04/14/2021<br/>06/07/2021<br/>06/07/2021<br/>06/25/2021<br/>05/25/2021</td><td>B<br/>B</td><td>10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           -82-2         ANGLO AMERICAN PLC CMN STK           -10-3         APTARGROUP INC           -10-3         APTARGROUP INC           -10-4         ARGAN INC           -10-7         ASAHI INTECC LTD</td></th1<>                                                                                                                                                                                       |               |                               | 675        | (28,511)<br>32,448<br>36,683                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |           |                                                                                                                                                                                      | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940                                                                                                  |              | (1,230,711)<br>)<br>                                                                                 | (7,410)<br>(23,008)<br>(26,784)<br>(36,940)                                                                                                | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>.24,756<br>                                                                                                                                                                                                                                                                                                                                                                              | 6,400.000<br>                                                         | . GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL                                                                                                                                                                                                                                                                                                                                                                      | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021                                                                                                                                                                                       | B<br>B                                                                                                                                                                                                                                                                                                                                                                                                                  | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           -82-2         ANGLO AMERICAN PLC CMN STK           -10-3         APTARGROUP INC           -10-3         APTARGROUP INC           -10-4         ARGAN INC           -10-7         ASAHI INTECC LTD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        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10,646,767<br>24,756<br>182,689<br>1,641<br>93,764<br>130,022<br>143,646<br>951,618                                                                                                                                                                                                                                                                                                                    | 6,400.000<br>0.000<br>616.000<br>2,700.000<br>5,500.000<br>32,242.000 | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH                                                                                                                                                                                                                                                                                                                                                    | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021                                                                                                                                                                                       | <br>B<br>B<br>B                                                                                                                                                                                                                                                                                                                                                                                                         | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           -82-2         ANGLO AMERICAN PLC CMN STK           -10-3         APERGROUP INC           -10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-2         ATAT INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| SB1X2S-82-2         ANGLO AIRERICAN PLC CMN STK         B.         06/07/2021         DISTRIBUTION         0.000         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641 <td></td> <td></td> <td>675</td> <td>(28,511)<br/></td> <td></td> <td></td> <td></td> <td> <br/> </td> <td>(1,230,711<br/>(7,410<br/>(23,008<br/>(26,784<br/>(36,940</td> <td></td> <td>(1,230,711)<br/>)<br/></td> <td>(7,410)<br/>(23,008)<br/>(26,784)<br/>(36,940)</td> <td>11,477,032<br/>20,270<br/></td> <td>11,475,957<br/>12,860<br/></td> <td></td> <td>10,646,767<br/>24,756<br/>182,689<br/>1,641<br/>93,764<br/>130,022<br/>143,646<br/>951,618</td> <td>6,400.000<br/>0.000<br/>616.000<br/>2,700.000<br/>5,500.000<br/>32,242.000</td> <td>GOLDMAN, SACHS &amp; CO<br/>DISTRIBUTION<br/>Various<br/>BANK OF AMERICA/MERRILL<br/>LYNCH<br/>BANK OF AMERICA/MERRILL<br/>LYNCH<br/>LYNCH<br/>DISTRIBUTION</td> <td>04/14/2021<br/>06/07/2021<br/>06/07/2021<br/>06/25/2021<br/>05/25/2021</td> <td>B</td> <td>10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           -82-2         ANGLO AMERICAN PLC CMN STK           -10-3         APERGROUP INC           -10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-2         ATAT INC</td>                                     |               |                               | 675        | (28,511)<br>                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       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                             |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>93,764<br>130,022<br>143,646<br>951,618                                                                                                                                                                                                                                                                                                                    | 6,400.000<br>0.000<br>616.000<br>2,700.000<br>5,500.000<br>32,242.000 | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>LYNCH<br>DISTRIBUTION                                                                                                                                                                                                                                                                                                                                      | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021                                                                                                                                                                                       | B                                                                                                                                                                                                                                                                                                                                                                                                                       | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           -82-2         ANGLO AMERICAN PLC CMN STK           -10-3         APERGROUP INC           -10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-2         ATAT INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | 18            |                               | 675        | (28,511)<br>32,448<br>36,683<br>(8,164)<br>31,105<br>(45) |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             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10,646,767<br>24,756<br>182,689<br>1,641<br>                                                                                                                                                                                                                                                                                                                                                           | 6, 400.000<br>                                                        | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>LYNCH<br>DISTRIBUTION                                                                                                                                                                                                                                                                                                                                      | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/25/2021                                                                                                                                                           | B                                                                                                                                                                                                                                                                                                                                                                                                                       | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           -82-2         ANGLO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-2         ATAT INC           -46-1         BANCO SANTANDER SA EUR 0.5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| LSB1X2S-82-2         ANGLO AIRERICAN PLC CINN STK         B.         06/07/2021         DISTRIBUTION         0.000         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641         1,641 <th1,641< th="">         1,641         1,641<!--</td--><td>.8</td><td></td><td>675</td><td>(28,511)<br/></td><td></td><td>(2, 178)</td><td>12,860<br/>211,200<br/></td><td> <br/> </td><td>(1,230,711<br/>(7,410<br/>(23,008<br/>(26,784<br/>(36,940<br/>(7,369</td><td></td><td>(1,230,711<br/>)<br/></td><td>(7,410)<br/></td><td>11,477,032<br/>20,270<br/></td><td>11,475,957<br/></td><td></td><td>10,646,767<br/></td><td>6, 400.000<br/></td><td>GOLDMAN, SACHS &amp; CO<br/>DISTRIBUTION<br/>Various<br/>BANK OF AMERICA/MERRILL<br/>LYNCH<br/>BANK OF AMERICA/MERRILL<br/>LYNCH<br/>DISTRIBUTION<br/>NATIONAL BANK OF CANADA</td><td>04/14/2021<br/>06/07/2021<br/>06/07/2021<br/>06/25/2021<br/>05/25/2021<br/>05/25/2021<br/>05/04/2021<br/>05/04/2021</td><td><br/>B<br/>B<br/>B<br/>B</td><td>10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           82-2         ANALO AMERICAN PLC CAN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-7         ASAHI INTECC LTD           10-2         ATAT INC           -10-2         ATAT INC           -10-3         BANCO SANTANDER SA EUR 0.5</td></th1,641<> | .8            |                               | 675        | (28,511)<br>                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>                                                                                                                                                                | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369                                                                                        |              | (1,230,711<br>)<br>                                                                                  | (7,410)<br>                                                                                                                                | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>                                                                                                                                                                                                                                                                                                                                                                                         | 6, 400.000<br>                                                        | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA                                                                                                                                                                                                                                                                                                                    | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021                                                                                                                                             | <br>B<br>B<br>B<br>B                                                                                                                                                                                                                                                                                                                                                                                                    | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           82-2         ANALO AMERICAN PLC CAN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-7         ASAHI INTECC LTD           10-2         ATAT INC           -10-2         ATAT INC           -10-3         BANCO SANTANDER SA EUR 0.5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| LSB1X2S-82-2         ANGLO AIRERICAN PLC CMN STK         B.         06/07/2021         DISTRIBUTION         0.000         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641 <th1.621< th="">         1.618         1.618<td>.8</td><td></td><td>675</td><td>(28,511)<br/>32,448<br/>36,683<br/>(8,164)<br/>31,105<br/>(45)</td><td></td><td>(2, 178)</td><td>12,860<br/>211,200<br/></td><td> <br/> </td><td>(1,230,711<br/>(7,410<br/>(23,008<br/>(26,784<br/>(36,940<br/>(7,369</td><td></td><td>(1,230,711<br/>)<br/></td><td>(7,410)<br/></td><td>11,477,032<br/>20,270<br/></td><td>11,475,957<br/></td><td></td><td>10,646,767<br/></td><td>6, 400.000<br/></td><td>GOLDMAN, SACHS &amp; CO.<br/>DISTRIBUTION<br/>Various<br/>BANK OF AMERICA/MERRILL<br/>LYNCH<br/>DISTRIBUTION<br/>NATIONAL BANK OF CANADA<br/>DISTRIBUTION</td><td>04/14/2021<br/>06/07/2021<br/>06/07/2021<br/>06/25/2021<br/>05/25/2021<br/>05/25/2021<br/>05/04/2021<br/>05/04/2021</td><td>B<br/>B</td><td>10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           82-2         ANALO AMERICAN PLC CAN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-7         ASAHI INTECC LTD           10-2         ATAT INC           -10-2         ATAT INC           -10-3         BANCO SANTANDER SA EUR 0.5</td></th1.621<> | .8            |                               | 675        | (28,511)<br>32,448<br>36,683<br>(8,164)<br>31,105<br>(45) |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>                                                                                                                                                                | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369                                                                                        |              | (1,230,711<br>)<br>                                                                                  | (7,410)<br>                                                                                                                                | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>                                                                                                                                                                                                                                                                                                                                                                                         | 6, 400.000<br>                                                        | GOLDMAN, SACHS & CO.<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION                                                                                                                                                                                                                                                                                                                                       | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021                                                                                                                                             | B<br>B                                                                                                                                                                                                                                                                                                                                                                                                                  | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           82-2         ANALO AMERICAN PLC CAN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-7         ASAHI INTECC LTD           10-2         ATAT INC           -10-2         ATAT INC           -10-3         BANCO SANTANDER SA EUR 0.5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | 8             |                               | 675        | (28,511)<br>                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>                                                                                                                                                                | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(87                                                                                 |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)                          | (7,410)<br>                                                                                                                                | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>                                                                                                                                                                                                                                                                                                                                                                                         |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL                                                                                                                                                                                                                                                              | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/04/2021<br>05/12/2021<br>04/29/2021                                                                                                                               | B                                                                                                                                                                                                                                                                                                                                                                                                                       | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           -82-2         ANGLO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-2         AT&T INC           -46-1         BANCO SANTANDER SA EUR 0.5           -10-3         BANKUNITED INC           -10-3         BBVA(BILB-VIZ-ARG) EUR0.49                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| LSB1X2S-82-2         ANGLO AIRERICAN PLC CINN STK         B.         0.6/07/2021         DISTRIBUTION         0.000         1,641         1         1,641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 8             |                               | 675        | (28,511)<br>                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>1,641<br>61,317<br>93,339<br>151,810<br>920,513<br>                                                                                                             | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(87<br>                                                                             |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)                | (7,410)<br>(23,008)<br>(26,784)<br>(36,940)<br>(7,369)<br>(87)<br>(9,782)                                                                  | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>33,764<br>130,022<br>143,646<br>951,618<br>3,543<br>278<br>2,567<br>52,494                                                                                                                                                                                                                                                                                 | 6, 400.000<br>                                                        | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>LYNCH                                                                                                                                                                                                                                                                                           | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021<br>04/29/2021<br>06/17/2021                                                                                                                               | B<br>B<br>B<br>B<br>B                                                                                                                                                                                                                                                                                                                                                                                                   | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           28-2         ANALO AMERICAN PLC CAN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-7         ASAHI INTECC LTD           -10-2         ATAT INC           -10-2         ATAT INC           -10-3         BANKUNITEC LTD           -10-4         BANCO SANTANDER SA EUR 0.5           -10-3         BANKUNITED INC           -10-3         BANKUNITED INC           -10-4         BBVA (BILB-VIZ-ARG) EUR0.49           -10-0         BELLRING BRANDS INC CLASS A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| I.SB125-82-2         ALIO AUERICAN PLC CUN STK         B.        06/07/2021         DISTRIBUTION        0        00         1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 8             |                               | 675        | (28,511)<br>                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>1,641<br>61,317<br>93,339<br>151,810<br>920,513<br>                                                                                                             | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(87<br>                                                                             |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)                | (7,410)<br>(23,008)<br>(26,784)<br>(36,940)<br>(7,369)<br>(87)<br>(9,782)                                                                  | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>33,764<br>130,022<br>143,646<br>951,618<br>3,543<br>278<br>2,567<br>52,494                                                                                                                                                                                                                                                                                 | 6, 400.000<br>                                                        | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>VArious                                                                                                                                                                                                                                                                                         | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021<br>04/29/2021<br>06/17/2021                                                                                                                               | B<br>B<br>B<br>B<br>B<br>B                                                                                                                                                                                                                                                                                                                                                                                              | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           28-2         ANALO AMERICAN PLC CAN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-7         ASAHI INTECC LTD           -10-2         ATAT INC           -10-2         ATAT INC           -10-3         BANKUNITEC LTD           -10-4         BANCO SANTANDER SA EUR 0.5           -10-3         BANKUNITED INC           -10-3         BANKUNITED INC           -10-4         BBVA (BILB-VIZ-ARG) EUR0.49           -10-0         BELLRING BRANDS INC CLASS A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Iss1x25=82-2         ANGLO ALIERI CAN PLC CIN STK         B.         0.6/07/2021         DISTRIBUTION         0.000         1,641         1,641         1,641           .038366-10-3         APFA RGROUP INC         .06/07/2021         Various         .661.000         93,764         .61,317         .84,324         (23,008)         .23,008         .61,317         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,448         .32,68         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683         .36,683                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 8             |                               | 675        | (28,511)<br>                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>                                                                                                                                                                | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(7,369<br>(7,369<br>(9,782<br>(29,454                                               |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) | (7,410)<br>(23,008)<br>(26,784)<br>(36,940)<br>(7,369)<br>(87)<br>(87)<br>(9,782)<br>(29,454)                                              | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>                                                                                                                                                                                                                                                                                                                                                                                         |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERRILL                                                                                                                                                                                                                          | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/07/2021<br>05/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021<br>04/29/2021<br>06/17/2021<br>05/11/2021                                                                                                   | B                                                                                                                                                                                                                                                                                                                                                                                                                       | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           82-2         ANGLO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         BANKUNITED INC           BANCO SANTANDER SA EUR 0.5           -06-1         BBVA (BILB-VIZ-ARG) EURO.49           -10-0         BELLRING BRANDS INC CLASS A           -20-8         BENTLEY SYSTEMS INC CLASS B                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| LSB122-82-2       ANDLO AMERICAN PLC GUN STK       B.       .06/07/2021       DISTRIBUTION       .0.00       .1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |               |                               | 675        | (28,511)<br>                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>.1,641<br>.641,317<br>.93,339<br>                                                                                                                               | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(87<br>                                                                             |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) | (7,410)<br>                                                                                                                                | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>.24,756<br>.182,689<br>.1,641<br>.93,764<br>.130,022<br>.143,646<br>.951,618<br>.3,543<br>.278<br>.2,567<br>.52,494<br>.85,671<br>.564,622                                                                                                                                                                                                                                               |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH                                                                                                                                                                                                                                                     | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/04/2021<br>05/12/2021<br>05/12/2021<br>06/17/2021<br>05/11/2021<br>05/11/2021                                                                                     | B<br>B<br>B<br>B<br>B                                                                                                                                                                                                                                                                                                                                                                                                   | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           28-2         ANALO AMERICAN PLC CAN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-7         ASAHI INTECC LTD           10-2         AT&T INC           46-1         BANCO SANTANDER SA EUR 0.5           10-3         BANKUNITED INC           06-1         BBVA (BILB-VIZ-ARG) EURO.49           -10-0         BELLRING BRANDS INC CLASS A           -20-8         BENTLEY SYSTEMS INC CLASS B           -70-2         BERKSHIRE HATHAWAY INC - CL B                                                                                                                                                                                                                                                                                                                                                |
| SB1X2F=2-2       ANR.0 AMERICAN PLC DIN STK       B.       06/07/2021       DISTRIBUTION       0.000       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 8             |                               | 675        | (28,511)<br>                                              | 11,896<br>(28,511)<br>32,448<br>36,683<br>(5,986)<br>31,105<br>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>.1,641<br>.61,317<br>.93,339<br>151,810<br>                                                                                                                     | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(87<br>                                                                             |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) | (7,410)<br>                                                                                                                                | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>93,764<br>130,022<br>143,646<br>951,618<br>3,543<br>278<br>2,567<br>52,494<br>85,671<br>564,622<br>177,339                                                                                                                                                                                                                                                 |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various                                                                                                                                                                                                                                          | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/12/2021<br>05/12/2021<br>04/29/2021<br>06/17/2021<br>05/11/2021<br>06/18/2021                                                                                     | B<br>B                                                                                                                                                                                                                                                                                                                                                                                                                  | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           28-2         ANALO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         BANCUNITED INC           -10-8         BANKUNITED INC           -06-1         BEVA(BILB-VIZ-ARG) EURO.49           -10-0         BELLRING BRANDS INC CLASS A           -20-8         BENTLEY SYSTEINS INC CLASS A           -70-2         BERKSHIRE HATHAWAY INC - CL B           -70-5         BIOHAVEN PHARMACEUTICAL HOLDING CO                                                                                                                                                                                                                                                                                                                                                                  |
| ISB 125-82-2-<br>APTABROLP INC         ANEL OKEN PLC CMN STK         B.         06/07/2021         DISTRIBUTION         0.000         1.641         1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 8             |                               | 675        | (28,511)<br>                                              | 11,896<br>(28,511)<br>32,448<br>36,683<br>(5,986)<br>31,105<br>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>.1,641<br>.61,317<br>.93,339<br>151,810<br>                                                                                                                     | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(87<br>                                                                             |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) | (7,410)<br>                                                                                                                                | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>93,764<br>130,022<br>143,646<br>951,618<br>3,543<br>278<br>2,567<br>52,494<br>85,671<br>564,622<br>177,339                                                                                                                                                                                                                                                 |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various                                                                                                                                                                                                                                          | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/12/2021<br>05/12/2021<br>04/29/2021<br>06/17/2021<br>05/11/2021<br>06/18/2021                                                                                     | -            B            B            B            B            -            -            -                                                                                                                                                                                                                                                                                                                            | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           82-2         ANGLO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-9         ARGAN INC           10-10-7         ASAHI INTECC LTD           10-2         AT&T INC           46-1         BANCO SANTANDER SA EUR 0.5           10-3         BANKUNITED INC           06-1         BBVA (BILB-VIZ-ARG) EURO.49           10-0         BEILRING BRANDS INC CLASS A           20-8         BENTLEY SYSTEMS INC CLASS B           -70-2         BERKSHIRE HATHAWAY INC - CL B           10-5         BIOHAVEN PHARMACEUTICAL HOLDING CO                                                                                                                                                                                                                                                                                                                                                                                                                    |
| SB1X2F=2-2       ANR.0 AMERICAN PLC DIN STK       B.       06/07/2021       DISTRIBUTION       0.000       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641<                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 8             |                               | 675        | (28,511)<br>                                              | 11,896<br>(28,511)<br>32,448<br>36,683<br>(5,986)<br>31,105<br>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>                                                                                                                                                                | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(87<br>                                                                             |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) | (7,410)<br>                                                                                                                                | 11,477,032<br>20,270<br> | 11,475,957<br>12,860<br>12,800<br>12,000<br>1641<br>                                                                 |             | 10,646,767<br>                                                                                                                                                                                                                                                                                                                                                                                         |                                                                       | GOLDMAN, SACHS & CO.<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>DISTRIBUTION<br>MATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>Various<br>STERN BOTHERS                                                                                                                                                                                    | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021<br>04/29/2021<br>06/17/2021<br>06/08/2021                                                                                                   | B                                                                                                                                                                                                                                                                                                                                                                                                                       | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           82-2         ANGLO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-9         ARGAN INC           10-10-7         ASAHI INTECC LTD           10-2         AT&T INC           46-1         BANCO SANTANDER SA EUR 0.5           10-3         BANKUNITED INC           06-1         BBVA (BILB-VIZ-ARG) EURO.49           10-0         BEILRING BRANDS INC CLASS A           20-8         BENTLEY SYSTEMS INC CLASS B           -70-2         BERKSHIRE HATHAWAY INC - CL B           10-5         BIOHAVEN PHARMACEUTICAL HOLDING CO                                                                                                                                                                                                                                                                                                                                                                                                                    |
| ANLO ALFRICAN PLC QIN STK         B.         06/07/2021         DISTRIBUTION         0.000         1.641         1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 8             |                               | 675        | (28,511)<br>                                              | 11,896<br>(28,511)<br>32,448<br>36,683<br>(5,986)<br>31,105<br>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>                                                                                                                                                                | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(87<br>                                                                             |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) | (7,410)<br>                                                                                                                                | 11,477,032<br>20,270<br> | 11,475,957<br>12,860<br>12,800<br>12,000<br>1641<br>                                                                 |             | 10,646,767<br>                                                                                                                                                                                                                                                                                                                                                                                         |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>LYNCH<br>STENN BROTHERS<br>DISTRIBUTION                                                                                                                                                                                                          | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021<br>04/29/2021<br>06/17/2021<br>06/08/2021                                                                                                   | B           B           B           B           B           B           B           B           B           B           B           B           B           B           B           B           B                                                                                                                                                                                                                       | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           82-2         ANGLO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-9         ARGAN INC           10-10-7         ASAHI INTECC LTD           10-2         AT&T INC           46-1         BANCO SANTANDER SA EUR 0.5           10-3         BANKUNITED INC           06-1         BBVA (BILB-VIZ-ARG) EURO.49           10-0         BEILRING BRANDS INC CLASS A           20-8         BENTLEY SYSTEMS INC CLASS B           -70-2         BERKSHIRE HATHAWAY INC - CL B           10-5         BIOHAVEN PHARMACEUTICAL HOLDING CO                                                                                                                                                                                                                                                                                                                                                                                                                    |
| 138 1122-82-22       ANELO AREP (AN FLC CIN STK       B.       06/07/2021       DISTRIBUTION       0.000       1.641       1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 8             |                               |            | (28,511)<br>                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>.1,641<br>.61,317<br>.93,339<br>151,810<br>                                                                                                                     | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(7,369<br>(87<br>                                                                   |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) |                                                                                                                                            | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>93,764<br>130,022<br>143,646<br>951,618<br>3,543<br>278<br>2,567<br>52,494<br>85,671<br>564,622<br>177,339<br>32,811<br>4,799                                                                                                                                                                                                                              |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>Various<br>STERN BROTHERS<br>DISTRIBUTION<br>BANK OF AMERICA/WERRILL<br>STERN BROTHERS                                                                                                                                                           | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/25/2021<br>05/12/2021<br>05/12/2021<br>06/17/2021<br>06/18/2021<br>06/18/2021                                                                                     | B                                                                                                                                                                                                                                                                                                                                                                                                                       | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           28-2         ANALO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         BANCUNITED INC           -10-8         BANKUNITED INC           -06-1         BEVA(BILB-VIZ-ARG) EURO.49           -10-2         BEILRING BRANDS INC CLASS A           -20-8         BENTLEY SYSTEINS INC CLASS A           -70-2         BERKSHIRE HATHAWAY INC - CL B           -10-6         BUS RESTAURANTS INC           -10-7         BUGK PHARMAGEUTICAL HOLDING CO                                                                                                                                                                                                                                                                                                                          |
| 138132-82-2       ANELO AMERICAN PLC ON STX       B. 06/07/2021       DISTRIBUTION       0.000       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641       1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 8             |                               |            | (28,511)<br>                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>.1,641<br>.61,317<br>.93,339<br>151,810<br>                                                                                                                     | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(7,369<br>(87<br>                                                                   |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) |                                                                                                                                            | 11,477,032<br>20,270<br> | 11,475,957<br>                                                                                                       |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>93,764<br>130,022<br>143,646<br>951,618<br>3,543<br>278<br>2,567<br>52,494<br>85,671<br>564,622<br>177,339<br>32,811<br>4,799                                                                                                                                                                                                                              |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/WERFILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/WERFILL<br>LYNCH<br>Various<br>STERN BOTHERS<br>DISTRIBUTION<br>BANK OF AMERICA/WERFILL<br>LYNCH<br>Various<br>STERN BOTHERS<br>DISTRIBUTION<br>BANK OF AMERICA/WERFILL<br>LYNCH                                                                                                                                    | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/25/2021<br>05/12/2021<br>05/12/2021<br>06/17/2021<br>06/18/2021<br>06/18/2021                                                                                     | B                                                                                                                                                                                                                                                                                                                                                                                                                       | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           28-2         ANALO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         BANCUNITED INC           -10-8         BANKUNITED INC           -06-1         BEVA(BILB-VIZ-ARG) EURO.49           -10-2         BEILRING BRANDS INC CLASS A           -20-8         BENTLEY SYSTEINS INC CLASS A           -70-2         BERKSHIRE HATHAWAY INC - CL B           -10-6         BUS RESTAURANTS INC           -10-7         BUGK PHARMAGEUTICAL HOLDING CO                                                                                                                                                                                                                                                                                                                          |
| SBT/25-B2-2         NACL AREICAN PLC ON STK         B.         0.6/07/2021         DISTIBUTION         0.000         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.651         1.651                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 8             |                               |            |                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>.1,641<br>.61,317<br>.93,339<br>                                                                                                                                | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(7,369<br>(87<br>                                                                   |              | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) |                                                                                                                                            | 11,477,032<br>20,270<br> | 11,475,957<br>.12,860<br>                                                                                            |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>33,764<br>130,022<br>143,646<br>951,618<br>3,543<br>278<br>2,567<br>52,494<br>85,671<br>564,622<br>177,339<br>32,811<br>4,799                                                                                                                                                                                                                              |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>STERN BROTHERS<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>AMERICA/MERRILL<br>STRON BROTHERS                                                                                                                               | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/07/2021<br>05/25/2021<br>05/25/2021<br>05/04/2021<br>05/12/2021<br>05/11/2021<br>05/11/2021<br>06/08/2021<br>06/08/2021                                                                                     | B           B           B           B           B           B           B           B           B           B           B           B                                                                                                                                                                                                                                                                                   | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           28-2         ANAL OMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-2         AT&T INC           -46-1         BANCON SANTANDER SA EUR 0.5           -10-3         BANKUNI ITED INC           06-1         BBVA (BILB-VIZ-ARG) EURO .49           -10-0         BELLRING BRANDS INC CLASS A           -20-8         BENTLEY SYSTEMS INC CLASS B           -70-2         BERKSHIRE HATHAWAY INC - CL B           -10-5         BIOHAVEN PHARMACEUTICAL HOLDING CO           -10-6         BJS RESTAURANTS INC           -10-7         BROKF IELD ASSET MANAGEMENT, CL A           -10-9         BRUNSWICK CORP                                                                                                                                                                      |
| 381725-82-2       ANG.0 ARFICOM PLC ON STK       8       0.607/2021       DISTIBUTION       0.000       1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 8             |                               |            | (28,511)<br>                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>.1,641<br>.61,317<br>.93,339<br>                                                                                                                                | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(36,940<br>(7,369<br>(7,369<br>(87<br>                                                                   | -            | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) |                                                                                                                                            | 11,477,032<br>20,270<br> | 11,475,957<br>.12,860<br>                                                                                            |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>33,764<br>130,022<br>143,646<br>951,618<br>3,543<br>278<br>2,567<br>52,494<br>85,671<br>564,622<br>177,339<br>32,811<br>4,799                                                                                                                                                                                                                              |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>STERN BROTHERS<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various                                                                                                                                                         | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/07/2021<br>05/25/2021<br>05/25/2021<br>05/04/2021<br>05/12/2021<br>05/11/2021<br>05/11/2021<br>06/08/2021<br>06/08/2021                                                                                     | -            B            B            B            B            B            B            B            B            B            B            B                                                                                                                                                                                                                                                                        | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           28-2         ANALO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-8         BANCON SANTANDER SA EUR 0.5           -10-3         BANKUNI TED INC           -06-1         BBVA (BILB-VIZ-ARG) EURO 49           -10-0         BELLRING BRANDS INC CLASS A           -20-8         BENTLEY SYSTEMS INC CLASS A           -70-2         BERKSHIRE HATHAWAY INC - CL B           -10-5         BIOHAVEN PHARMACEUTICAL HOLDING CO           -10-6         BJS RESTAURANTS INC           -10-7         BROKF IELD ASSET MANAGEMENT, CL A                                                                                                                                                                                                                                              |
| 3B1725-82-2         MRLD AMERICAN RC ON STM         B.         0.60/07/2021         USTRIBUTION         0.000         1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 8             |                               |            |                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>1,641<br>93,339<br>151,810<br>920,513<br>3,589<br>22,583<br>31,227<br>43,302<br>350,951<br>32,2583<br>31,277<br>43,302<br>25,301<br>4,799<br>7,781<br>          | <br>      | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(26,784<br>(36,940<br>(7,369<br>(87<br>(9,782<br>(29,454<br>(104,906<br>(51,680<br>(8,991                | -            | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) | (7,410)<br>(23,008)<br>(26,784)<br>(36,940)<br>(7,369)<br>(9,782)<br>(9,782)<br>(9,782)<br>(9,782)<br>(9,782)<br>(104,906)<br>(51,680)<br> | 11,477,032<br>20,270<br> | 11,475,957<br>.12,860<br>                                                                                            |             | 10,646,767<br>.24,756<br>.182,689<br>.1,641<br>.33,764<br>.130,022<br>.143,646<br>                                                                                                                                                                                                                                                                                                                     |                                                                       | GOLDMAN, SACHS & CO.<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>BANK OF AMERICA/WERRILL<br>LYNCH<br>BANK OF AMERICA/WERRILL<br>LYNCH                                                                                         | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021<br>04/29/2021<br>06/17/2021<br>06/08/2021<br>06/08/2021                                                                                     | B                                                                                                                                                                                                                                                                                                                                                                                                                       | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           82-2         ANALO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-2         AT& INC           -46-1         BANCO SANTANDER SA EUR 0.5           -10-3         BANKUNITED INC           -06-1         BBVA (BILB-VIZ-ARG) EURO.49           -10-0         BELLRING BRANDS INC CLASS A           -20-8         BENTLEY SYSTEMS INC CLASS A           -20-8         BENTLEY SYSTEMS INC CLASS B           -70-2         BERKSHIRE HATHAWAY INC ALL HOLDING CO           -10-5         BIOHAVEN PHARMACUTICAL HOLDING CO           -10-6         BJS RESTAURANTS INC           -10-7         BROKF FIELD ASSET MANAGEMENT, CL A           -10-7         BUILDERS FIRSTSOURCE                                                                                                       |
| SB172-82-2         ARE/A MERICAN PC ONITSIX         B         0.000/7/221         DISTRIBUTION         0.000         1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 8             |                               |            |                                                           | 11,896<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,683<br>(5,986)<br>(31,105<br>(19,086)<br>(21,217<br>(42,369)<br>(213,672<br>(87,877)<br>(7,510)<br>(17,783)<br>(18,323)<br>(11,613)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (2, 178)  | 12,860<br>211,200<br>.1,641<br>.61,317<br>.93,339<br>                                                                                                                                |           | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(26,784<br>(36,940<br>(7,369<br>(8,784<br>(8,784<br>(8,991<br>                                           | -            | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) |                                                                                                                                            | 11,477,032<br>20,270<br> | 11,475,957<br>.12,860<br>                                                                                            |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>33,764<br>130,022<br>143,646<br>951,618<br>3,543<br>22,567<br>52,494<br>85,671<br>564,622<br>177,339<br>2,25,665<br>4,06,857<br>243,654                                                                                                                                                                                                                    |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>DISTRIBUTION<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>BANK OF AMERICA/MERFILL<br>LYNCH                                                                                     | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021<br>05/11/2021<br>05/11/2021<br>06/18/2021<br>06/08/2021<br>06/08/2021<br>06/08/2021<br>06/08/2021<br>05/25/2021                             | -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         -           -         - | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           28-2         ANALO AMERICAN PLC CAN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-7         ASAHI INTECC LTD           10-7         ASAHI INTECC LTD           10-7         ASAHI INTECC LTD           10-7         ASAHI INTECC LTD           10-8         BANKUNITED INC           64-1         BANCO SANTANDER SA EUR 0.5           10-3         BANKUNITED INC           06-1         BBVA (BILB-VIZ-ARG) EURO.49           -10-0         BELLRING BRANDS INC CLASS A           20-8         BENTLEY SYSTEMS INC CLASS A           -20-8         BENTLEY SYSTEMS INC CLASS B           -70-2         BERKSHIRE HATHAWAY INC - CL B           -10-5         BIOHAVEN PHARMACEUTICAL HOLDING CO           -10-6         BS RESTAURANTS INC           -10-7         BUNNWICK CORP           -10-9         BRUNSWICK CORP           -10-7         BUILDERS FIRSTSOURCE           -10-3         CABOT OIL + GAS CORP         COM                                      |
| Bit X28-22         MACL MERCUAP LC ON STA         B.         06/07/2021         Virtuals         0.00         1.641         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         1.641         0.00         3.648         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68         3.68                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 8             |                               |            |                                                           | 11,896<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,683<br>(5,986)<br>(31,105<br>(19,086)<br>(21,217<br>(42,369)<br>(213,672<br>(87,877)<br>(7,510)<br>(17,783)<br>(18,323)<br>(11,613)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (2, 178)  | 12,860<br>211,200<br>.1,641<br>.61,317<br>.93,339<br>                                                                                                                                |           | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(26,784<br>(36,940<br>(7,369<br>(8,784<br>(8,784<br>(8,991<br>(8,991<br>                                 | -            | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) |                                                                                                                                            | 11,477,032<br>20,270<br> | 11,475,957<br>.12,860<br>                                                                                            |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>33,764<br>130,022<br>143,646<br>951,618<br>3,543<br>22,567<br>52,494<br>85,671<br>564,622<br>177,339<br>2,25,665<br>4,06,857<br>243,654                                                                                                                                                                                                                    |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>STERN BROTHERS<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>ANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH                                                         | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021<br>05/11/2021<br>05/11/2021<br>06/18/2021<br>06/08/2021<br>06/08/2021<br>06/08/2021<br>06/08/2021<br>05/25/2021                             | B           B           B           B           B           B           B           B           B           B           B           B           B           B           B           B           B           B                                                                                                                                                                                                           | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           28-2         ANALO AMERICAN PLC CAN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-7         ASAHI INTECC LTD           10-7         ASAHI INTECC LTD           10-7         ASAHI INTECC LTD           10-7         ASAHI INTECC LTD           10-8         BANKUNITED INC           64-1         BANCO SANTANDER SA EUR 0.5           10-3         BANKUNITED INC           06-1         BBVA (BILB-VIZ-ARG) EURO.49           -10-0         BELLRING BRANDS INC CLASS A           20-8         BENTLEY SYSTEMS INC CLASS A           -20-8         BENTLEY SYSTEMS INC CLASS B           -70-2         BERKSHIRE HATHAWAY INC - CL B           -10-5         BIOHAVEN PHARMACEUTICAL HOLDING CO           -10-6         BS RESTAURANTS INC           -10-7         BUNNWICK CORP           -10-9         BRUNSWICK CORP           -10-7         BUILDERS FIRSTSOURCE           -10-3         CABOT OIL + GAS CORP         COM                                      |
| SBUZ36-22         ARLO MERCIAN PLC ON STA         B.         0.07072021         Virtuals         0.00         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 8             |                               |            |                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>1,641<br>93,339<br>151,810<br>920,513<br>3,589<br>22,2,583<br>31,227<br>43,302<br>350,951<br>89,462<br>25,301<br>4,799<br>7,781<br>388,534<br>111,921<br>58,431 |           | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(26,784<br>(36,940<br>(7,369<br>(9,782<br>(29,454<br>(104,906<br>(51,680<br>(8,991<br>(10,374<br>(86,035 | -            | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) |                                                                                                                                            | 11,477,032<br>20,270<br> | 11,475,957           .12,860           .211,200           .1641           .61,317           .93,339          151,810 |             | 10,646,767           .24,756           .182,689           .182,689           .1,641           .93,764           .130,022           .143,646           .951,618           .3,543           .2,567           .52,494           .85,671           .52,494           .477,339           .25,565           .26,565           .23,544           .4799           .25,565           .23,534           .261,098 |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>STERN BROTHERS<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>BANK OF AMERICA/MERRILL<br>LYNCH                    | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021<br>06/17/2021<br>06/08/2021<br>06/08/2021<br>05/10/2021<br>06/08/2021<br>05/25/2021<br>05/25/2021                             | B           B           B           B           B           B           B           B           B           B           B           B           B           B           B           B           B           B                                                                                                                                                                                                           | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           82-2         ANALO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-2         AT&T INC           -46-1         BANCO SANTANDER SA EUR 0.5           -10-3         BAMKUNITED INC           -06-1         BBVA (BILB-VIZ-ARG) EURO.49           -10-0         BELLRING BRANDS INC CLASS A           -20-8         BENTLEY SYSTEMS INC CLASS B           -70-2         BERKSHIRE HATHAWAY INC - CL B           -10-5         BIOHAVEN PHARIAGEUTICAL HOLDING CO           -10-6         BJS RESTAURANTS INC           -10-7         BUILDERS FIRSTSOURCE           -10-7         BUILDERS FIRSTSOURCE           -10-7         CABOT OIL + GAS CORP         COM           -10-8         CANTEL MEDICAL CORP                                                                          |
| SBUZ5-82-2         ALCLA MERICAN PLC ON NTA         B.         Op/07/2021         Virtuals         D.000         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 8             |                               |            |                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (2, 178)  | 12,860<br>211,200<br>1,641<br>93,339<br>151,810<br>920,513<br>3,589<br>22,2,583<br>31,227<br>43,302<br>350,951<br>89,462<br>25,301<br>4,799<br>7,781<br>388,534<br>111,921<br>58,431 |           | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(26,784<br>(36,940<br>(7,369<br>(9,782<br>(29,454<br>(104,906<br>(51,680<br>(8,991<br>(10,374<br>(86,035 | -            | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) |                                                                                                                                            | 11,477,032<br>20,270<br> | 11,475,957           .12,860           .211,200           .1641           .61,317           .93,339          151,810 |             | 10,646,767           .24,756           .182,689           .182,689           .1,641           .93,764           .130,022           .143,646           .951,618           .3,543           .2,567           .52,494           .85,671           .52,494           .477,339           .25,565           .26,565           .23,544           .4799           .25,565           .23,534           .261,098 |                                                                       | GOLDMAN, SACHS & CO.<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>STERN BOTHERS<br>DISTRIBUTION<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>Various<br>BANK OF AMERICA/MERRILL<br>LYNCH<br>VANC OF AMERICA/MERRILL<br>LYNCH                                                                                 | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021<br>06/17/2021<br>06/08/2021<br>06/08/2021<br>05/10/2021<br>06/08/2021<br>05/25/2021<br>05/25/2021                             | B           B           B           B           B           B           B           B           B           B           B           B           B           B           B           B           B                                                                                                                                                                                                                       | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           82-2         ANALO AMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-7         ASAHI INTECC LTD           -10-2         AT&T INC           -46-1         BANCO SANTANDER SA EUR 0.5           -10-3         BAMKUNITED INC           -06-1         BBVA (BILB-VIZ-ARG) EURO.49           -10-0         BELLRING BRANDS INC CLASS A           -20-8         BENTLEY SYSTEMS INC CLASS B           -70-2         BERKSHIRE HATHAWAY INC - CL B           -10-5         BIOHAVEN PHARIAGEUTICAL HOLDING CO           -10-6         BJS RESTAURANTS INC           -10-7         BUILDERS FIRSTSOURCE           -10-7         BUILDERS FIRSTSOURCE           -10-7         CABOT OIL + GAS CORP         COM           -10-8         CANTEL MEDICAL CORP                                                                          |
| SHIZ-22         AUX DUMENTION PLC OM STK         B.         Op/OF/2021         DISTRIBUTION         0.00         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641         1.641                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |               |                               |            |                                                           | 11,896<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,613)<br>(28,613)<br>(28,613)<br>(28,613)<br>(28,613)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,511)<br>(28,5 | (2, 178)  | 12,860<br>211,200<br>.1,641<br>.61,317<br>.93,339<br>                                                                                                                                |           | (1,230,711<br>(7,410<br>(23,008<br>(26,784<br>(26,784<br>(36,940<br>(7,369<br>(9,782<br>(29,454<br>(104,906<br>(51,680<br>(8,991<br>(10,374<br>(86,035 | -            | (1,230,711<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>)<br>) |                                                                                                                                            | 11,477,032<br>20,270<br> | 11,475,957           .12,860           .211,200           .1641           .61,317           .93,339          151,810 |             | 10,646,767<br>24,756<br>182,689<br>1,641<br>33,764<br>130,022<br>143,646<br>951,618<br>3,543<br>22,567<br>52,494<br>85,671<br>564,622<br>177,339<br>225,565<br>406,857<br>123,534<br>225,565                                                                                                                                                                                                           |                                                                       | GOLDMAN, SACHS & CO<br>DISTRIBUTION<br>Various<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>DISTRIBUTION<br>NATIONAL BANK OF CANADA<br>DISTRIBUTION<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>LYNCH<br>STERN BOTHERS<br>DISTRIBUTION<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>STERN BOTHERS<br>DISTRIBUTION<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>BANK OF AMERICA/MERFILL<br>LYNCH<br>BANK OF AMERICA/MERFILL<br>LYNCH | 04/14/2021<br>06/07/2021<br>06/07/2021<br>06/07/2021<br>06/25/2021<br>05/25/2021<br>05/04/2021<br>05/04/2021<br>05/11/2021<br>05/11/2021<br>06/18/2021<br>06/08/2021<br>06/08/2021<br>05/10/2021<br>05/25/2021<br>05/25/2021<br>05/25/2021<br>05/25/2021 | B                                                                                                                                                                                                                                                                                                                                                                                                                       | 10-8         ACUSHNET HOLDINGS CORP           10-2         ADAPTHEALTH CORP CLASS A           28-2         ANAL OMERICAN PLC CMN STK           10-3         APTARGROUP INC           10-9         ARGAN INC           10-7         ASAHI INTECC LTD           10-8         BANKUNITED INC           66-1         BBVA (BILB-VIZ-ARG) EURO 49           10-0         BELLRING BRANDS INC CLASS A           20-8         BENTLEY SYSTEMS INC CLASS A           20-8         BENTLEY SYSTEMS INC CLASS A           20-8         BENTLEY SYSTEMS INC CLASS A           -10-5         BIOHAVEN PHARMACEUTICAL HOLDING CO           -10-6         BJS RESTAURANTS INC           -10-7         BUILDERS FIRSTSOURCE           -10-9         BRUNNICK CORP           -10-7         BUILDERS FIRSTSOURCE           -10-3         CABOT OIL + GAS CORP         COM           -10-8         CANTEL MEDICAL CORP |

## **SCHEDULE D - PART 4**

| CUSP         For         Dispess         Name         Single of<br>prime         Construct         Ford<br>Private         Ford<br>Private <t< th=""><th></th><th></th><th>1 1</th><th></th><th></th><th></th><th>onus anu Sio</th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th>-</th><th></th><th>1</th><th>I</th><th>í</th><th>1</th></t<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |               |                                      | 1 1         |                         |            |         | onus anu Sio |         |            |            |                                         |             |             |                                         |          | -        |           | 1          | I         | í        | 1        |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|--------------------------------------|-------------|-------------------------|------------|---------|--------------|---------|------------|------------|-----------------------------------------|-------------|-------------|-----------------------------------------|----------|----------|-----------|------------|-----------|----------|----------|
| CLOSP         Description         For         Dispose         Name         Number of<br>of Portability         Consider<br>(Consider)         Frage<br>Previde<br>Consider         Frage<br>Previde         Consider<br>Consider         Frage<br>Previde         Consider<br>Consider         Frage<br>Previde         Consider<br>Consider         Frage<br>Previde         Consider         Frage<br>Previde         Frage<br>Previde         Consider         Frage<br>Previde         Consider         Frage<br>Previde         Frage<br>Previde         Consider <td>1</td> <td>2</td> <td>3 4</td> <th>5</th> <td>6</td> <td>7</td> <td>8</td> <td>9</td> <td>10</td> <td>Cł</td> <td>hange In Bo</td> <td>ok/Adjusted</td> <td>Carrying Va</td> <td>lue</td> <td>16</td> <td>17</td> <td>18</td> <td>19</td> <td>20</td> <td>21</td> <td>22</td>                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 1             | 2                                    | 3 4         | 5                       | 6          | 7       | 8            | 9       | 10         | Cł         | hange In Bo                             | ok/Adjusted | Carrying Va | lue                                     | 16       | 17       | 18        | 19         | 20        | 21       | 22       |
| Cub         Fore         Description         Fore         Name         Name         South         Fore         Description         Fore         Fore         Description         Fore         End         Fore         End         Fore         End         End         End <td></td> <td></td> <td></td> <th></th> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>NAIC</td>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          | NAIC     |
| CUSP<br>Description         Description         Summer of<br>Shares         Counts<br>Counts         Prev year<br>Actual<br>Count         Counts<br>Humenize<br>Actual<br>Count         Counts<br>Humenize<br>Actual<br>Humenize<br>Actual<br>Humenize<br>Actual<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Hu |               |                                      |             |                         |            |         |              |         |            |            | 12                                      | 15          | 17          | 15                                      |          |          |           |            |           |          |          |
| CUSP         Description         For         Description         For         Description         Status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of the status of                                                                                                                                                                                                                                                                       |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          | Desig-   |
| CUSP<br>Description         Description         Summer of<br>Shares         Counts<br>Counts         Prev year<br>Actual<br>Count         Counts<br>Humenize<br>Actual<br>Count         Counts<br>Humenize<br>Actual<br>Humenize<br>Actual<br>Humenize<br>Actual<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Humenize<br>Hu |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          | nation.  |
| Lubb         Lubb         Lubb         Number of<br>Same of<br>Decorption         Number of<br>Same of<br>Decorpt                                                                                                                                                                                                                                                                                                                                                                   |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          | NAIC     |
| Lubb         Lubb         Lubb         Number of<br>Same of<br>Decorption         Number of<br>Same of<br>Decorpt                                                                                                                                                                                                                                                                                                                                                                   |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| CLUSP         Description         Sch         Description         Sch         Sch         Forstyn         Bood         Forstyn         Bood         Entrong         Forstyn         Bood           LUSP         Sch         Sch         Description         Sch         Description         Sch         Description         Sch         Description         Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch         Tell Sch                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |               |                                      |             |                         |            |         |              |         |            |            |                                         |             | Total       | Total                                   |          |          |           |            |           |          | Desig-   |
| CLUSP         Control         Carrow         Carrow         Carrow         Carrow         Carrow         Carrow         Carrow         Book         Exclusion         Carrow         Value         <                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |               |                                      |             |                         |            |         |              |         |            |            |                                         | Current     |             |                                         |          |          |           |            | Bond      |          | nation   |
| CLUSP         For         Description         For         Description         Foreign<br>(description)         Description         Eventure<br>(description)         Eventu                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |               |                                      |             |                         |            |         |              |         |            |            |                                         |             | 0           |                                         |          |          |           |            |           |          |          |
| CUSP         For Organization         Foreign for all constraints                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |               |                                      |             |                         |            |         |              |         |            |            |                                         | Year's      | Book/       | Exchange                                | Book/    |          |           |            | Interest/ |          | Modifier |
| Column         For         Description         For         Description         Particle of<br>Particle Discription         Description         Exclusion<br>Particle Discription         Description         Description <td></td> <td></td> <td></td> <th></th> <td></td> <td></td> <td></td> <td></td> <td>Prior Year</td> <td></td> <td>Current</td> <td>Other Thar</td> <td>h Adjusted</td> <td></td> <td>Adjusted</td> <td>Foreign</td> <td></td> <td></td> <td>Stock</td> <td>Stated</td> <td>and</td>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |               |                                      |             |                         |            |         |              |         | Prior Year |            | Current                                 | Other Thar  | h Adjusted  |                                         | Adjusted | Foreign  |           |            | Stock     | Stated   | and      |
| LUB         Harr         Number of<br>District         Augusted<br>For District         Adjusted<br>Carrow         Value<br>Carrow         Adjusted<br>District         Value<br>Carrow         Mumber of<br>District         Carrow         Gain (Loss)<br>District         Gain (Loss)<br>District         For<br>District         Control<br>District         District         District         District         Dis                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |               |                                      |             |                         |            |         |              |         |            |            |                                         |             | -           | -                                       |          |          |           |            |           |          |          |
| Identication         Part Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact o                                                                                                                                                                                                                         |               |                                      |             |                         |            |         |              |         | BOOK/      | Unrealized | Year's                                  | Temporary   | / Carrying  | BOOK                                    | Carrying | Exchange | Realized  |            | Dividends | Con-     | SVO      |
| Identication         Part Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact of Depact o                                                                                                                                                                                                                         | CUSIP         |                                      |             |                         | Number of  |         |              |         | Adjusted   | Valuation  | (Amor-                                  | Impairmen   | t Value     | /Adjusted                               | Value at | Gain     | Gain      | Total Gain | Received  | tractual | Admini-  |
| Interve         Description         Open         Dispose                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |               |                                      | For Dianage | Nomo                    |            | Consid  |              | Actual  |            |            | `                                       |             |             | -                                       |          |          |           |            |           |          |          |
| Particle         Observal Labs         End and an and an analysis         Solid                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |               |                                      |             |                         |            | Consid- |              |         |            | increase/  | tization)/                              | Recog-      |             |                                         |          |          |           |            | During    | Maturity | strative |
| James of the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action in the Action i                                                                                                                                                                                                                | ification     | Description                          | eign Date   | of Purchaser            | Stock      | eration | Par Value    | Cost    | Value      | (Decrease) | Accretion                               | nized       | 13)         | Value                                   | Date     | Disposal | Disposal  | Disposal   | Year      | Date     | Symbol   |
| Lensen to         Starting         And Model         And Model <th< td=""><td></td><td></td><td>Ŭ</td><th></th><td></td><td></td><td></td><td></td><td></td><td>(</td><td></td><td></td><td>- /</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |               |                                      | Ŭ           |                         |            |         |              |         |            | (          |                                         |             | - /         |                                         |          |          |           |            |           |          |          |
| Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles - Col         Laboles                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 140000 10 0   | CADVANA CLACC A                      | 05 /05 /000 |                         | 001 000    | 00 700  |              | 00 474  | 00 474     |            |                                         |             |             |                                         | 00 474   |          | 7 010     | 7 010      |           |          |          |
| Lether to RULE TREAD (%)         8.         9.         0.017(201)         0.0017(201)         0.001         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00         .00                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |               |                                      |             |                         |            |         | •••••        |         |            |            | • • • • • • • • • • • • • • • • • • • • |             |             | • • • • • • • • • • • • • • • • • • • • |          |          |           |            | •••••     |          |          |
| Jampa - 50         Definition OP         JS JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201         JAC 201 <td></td> <td></td> <td></td> <th></th> <td></td> <td></td> <td></td> <td></td> <td></td> <td>(19,858)</td> <td></td> <td></td> <td>(19,858)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |               |                                      |             |                         |            |         |              |         |            | (19,858)   |                                         |             | (19,858)    |                                         |          |          |           |            |           |          |          |
| Jamba Ha         Open Open         Josh Ka                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | . E2R41M-10-4 | CELLNEX TELECOM SA                   | . B         | DISTRIBUTION            | 0.000      |         |              |         |            |            |                                         |             |             |                                         |          | (5)      |           | (5)        |           |          |          |
| AMBM-00         DECOMON DIP         DECOMON DIP <thdecomon dip<="" th=""> <thdecomon dip<="" th=""> <th< td=""><td></td><td></td><td></td><th>BANK OF AMERICA/MERBILL</th><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<></thdecomon></thdecomon>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |               |                                      |             | BANK OF AMERICA/MERBILL |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| Bergen D-7         Contrue III: CLUSS A         Barry M-DICLOFFILI         Th or         S. 311         J. 301         J. 301 <thj. 301<="" th=""> <thj. 301<="" th=""> <thj. 30<="" td=""><td>166764-10-0</td><td>CHEVBON CORP</td><td>05/05/000</td><th></th><td>255 000</td><td>26 195</td><td>1</td><td>01 595</td><td>01 505</td><td>1</td><td>1</td><td></td><td>1</td><td>1</td><td>01 505</td><td>1</td><td>/ OF1</td><td>/ 0F1</td><td></td><td>1</td><td></td></thj.></thj.></thj.>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 166764-10-0   | CHEVBON CORP                         | 05/05/000   |                         | 255 000    | 26 195  | 1            | 01 595  | 01 505     | 1          | 1                                       |             | 1           | 1                                       | 01 505   | 1        | / OF1     | / 0F1      |           | 1        |          |
| Lingster_P         Contract in Cuels J.         Contract in Cuels J.         Long         Long <thlong< th=""> <thlong< th="">         Long<td></td><td>ULTION UUTF</td><td></td><th></th><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>4,501</td><td></td><td></td><td></td><td></td></thlong<></thlong<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |               | ULTION UUTF                          |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          | 4,501     |            |           |          |          |
| LST-10-0         Georgener         Jack Johnson         Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson         Jack Johnson                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |               |                                      |             |                         | 1          | 1       | 1            |         |            | 1          | 1                                       |             | 1           | 1                                       | 1        | 1        |           |            |           | 1        |          |
| LishT-row         OV         Wiellick's file         Observation         Participant         Paritipant         Paritipant         Pa                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| Lingster Hot         Ox C(LA G)         Image: Second Control         Image: Second C                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 12571T-10-0   | CMC MATERIALS INC                    |             | Various                 |            |         |              |         |            | (4.905)    |                                         |             | (4.905)     |                                         |          |          |           |            |           |          |          |
| Stort P-0         CALL G.         (B7/2007)         (B7/2007) <th(< td=""><td></td><td></td><td></td><th></th><td></td><td> </td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th(<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| South A BYARD INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC.         Barry F ANDIONNE INC. <t< td=""><td>101016 10 0</td><td>0004 001 4 00</td><td>05/05/000</td><th></th><td>4 600 000</td><td>056 040</td><td></td><td>106 005</td><td>057 000</td><td>(60 505)</td><td>1</td><td></td><td>(60 505)</td><td>1</td><td>100 005</td><td>1</td><td>60,000</td><td>60,000</td><td>1 070</td><td></td><td></td></t<>                                                                                                                                                                                                                                                                                                                                                                                    | 101016 10 0   | 0004 001 4 00                        | 05/05/000   |                         | 4 600 000  | 056 040 |              | 106 005 | 057 000    | (60 505)   | 1                                       |             | (60 505)    | 1                                       | 100 005  | 1        | 60,000    | 60,000     | 1 070     |          |          |
| 2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10         2008-10 <t< td=""><td>191210-10-0</td><td>UUUA UULA UU.</td><td></td><th></th><td></td><td></td><td></td><td></td><td></td><td>(60,595)</td><td><b> </b></td><td>+</td><td>(00,595)</td><td>·····</td><td></td><td></td><td></td><td></td><td>1,970</td><td>·····</td><td></td></t<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 191210-10-0   | UUUA UULA UU.                        |             |                         |            |         |              |         |            | (60,595)   | <b> </b>                                | +           | (00,595)    | ·····                                   |          |          |           |            | 1,970     | ·····    |          |
| 2023-06         000000000000000000000000000000000000                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |               |                                      |             |                         | 1          | 1       | 1            |         |            | 1          | 1                                       |             | 1           | 1                                       | 1        | 1        |           |            |           | 1        |          |
| Billion F.7         CEDITO VLCTLIGNE SPANPU         B.         Control VLCTLIGNE SPANPU         B.         Control VLCTLIGNE SPANPU         Control VLCTLIGNE SPANP                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | . 205887-10-2 | CONAGRA BRANDS INC                   |             | LYNCH                   |            |         |              |         |            | (9,064)    |                                         |             | (9,064)     |                                         |          |          |           |            | 2,052     |          |          |
| Sames 7-1         Control VLTLINEE SF NPV         6         00/17/201         FT 700         56.56         90.70         52.51         (18.21)         (18.21)         (19.20)         99.70         7.72         80.40         7.76         90.70         80.70         80.70         82.51         10.50         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70         90.70                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            | , .       |          |          |
| L2288-10-10         CRM H2.008 I/C         April 100 I/C         April 2000         April 2000 <th< td=""><td></td><td></td><td></td><th></th><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>(10, 200)</td><td></td><td>7 170</td><td></td><td></td><td>4,207</td><td></td><td></td></th<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             | (10, 200)                               |          | 7 170    |           |            | 4,207     |          |          |
| Z288-0-0         CESNOT         Intras         65.00         77.52         20.05         44.48)         (4.68)         77.52         0.084         0.04           Z287-0-0         COUNTS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |               |                                      |             |                         |            |         | ••••••       |         |            |            |                                         |             |             | (19,200)                                |          |          |           |            |           | •••••    |          |
| LETTR-10         CBMN ARE WARFELD P.C         0.0072201         Winks and MitchAmelling         1.017.000         2.000         9.182         1.5,883         (5,071)         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017         .0.017                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| 2884. H-8         DiffCO INC LASS A         D                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| 2280-10-3         Distribution         Class A         6/5/2021         IVINH         779.000         6/8         71/16         A         6/2         4/72         4/72         4/72         4/72         4/72         4/72         4/72         4/72         4/72         4/72         4/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1/72         1                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | .G2717B-10-8  | CUSHMAN AND WAKEFIELD PLC            |             | Various                 | 1,071.000  |         |              |         |            | (5,071)    |                                         |             | (5,071)     |                                         |          |          |           |            |           |          |          |
| 2280-10-3         District IN         Constraint         Constraint <thconstraint< th="">         Constraint         Constrai</thconstraint<>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |               |                                      |             | BANK OF AMERICA/MERBILL |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| 248570-7         COMIS 7007         COMIS 7007         Control Control Control         Control Control Control Control         Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Control Contrelon Control Control Contrelon Control Control Contre                                                                                                                                                                                                                                                                                                                                              | 000041 10 0   |                                      | 05/05/000   |                         | 750,000    | 67 007  |              | 60 055  | 74 716     |            |                                         |             |             |                                         | 60.055   |          | 4 700     | 4 700      |           |          |          |
| 24889-0-4         ENN SOP         U/17/2021         Im rice         2.34.000         42,175         42,020         34,697         (10,980)         (10,980)         94,020         34,600         34,200           25301-10-8         01500/FP COMMUCTIONS INC         06/7/2/221         Im rice         2.24000         74,858         90,465         98,479         (10,980)         (10,980)         94,026         34,220         34,220           25670-30-2         01500/FP COMMUCTIONS IN C         05/72/201         INV         A,674,000         152,658         70,419                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |               |                                      |             |                         |            |         |              |         |            | (00, 170)  |                                         |             | (00. 170)   |                                         |          |          |           |            |           |          |          |
| 25331-0-8         DICEPAR MedMICUTIOLS INC         0.02/3/221         Vir tau         2.246.000         74.68                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| 2-5707-80-2         DISD/EPT COMMUNICITIONS D. C         65/25/201         HITOLA LBAK CF ALERICUL/EFRILL<br>LINK         4.674.000         192.959         170.419                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |               |                                      |             | Various                 |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| 2-5707-80-2         DISD/EPT COMMUNICITIONS D. C         65/25/201         HITOLA LBAK CF ALERICUL/EFRILL<br>LINK         4.674.000         192.959         170.419                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 253031-10-8   | DICERNA PHARMACEUTICALS INC          | 06/29/202   | Various                 | 2.246.000  | 74.636  |              | 40,406  | 49.479     | (9.074)    |                                         |             | (9.074)     |                                         | 40.406   |          | 34.230    | 34.230     |           |          |          |
| 25767-30-2         DISOUNERY COMMUNICATIONS D. C.         66/25/2021         IVPCH         4.674.000         132.989         .770.419                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |               |                                      |             |                         | ,          | , .     |              | ,       |            | , , , ,    |                                         |             | ,           |                                         | ,        |          | , .       | , .        |           |          |          |
| 28/163-10-6         DOUS[GN INC         JS / 25/2022         LINC         201:00         33.30         40.682         44.682                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 054705 00 0   | DISCOVERY COMMENDATIONS OF C         | 05 /05 /000 |                         | 4 074 000  | 100,000 |              | 170 410 |            |            |                                         |             |             |                                         | 170 410  |          | (07, 404) | (07,401)   |           |          |          |
| 285163-0-6         DODALISI IN INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |               | DISCOVENT COMMUNICATIONS OF C        |             |                         | 4,0/4.000  |         |              |         |            |            |                                         |             |             | •••••                                   |          |          | (37,421)  | (37,421)   |           |          |          |
| Dock         MNTIONL         BANK OF CANDAR         Dock         MNTIONL         BANK OF CANDAR           284829-10-7         DOCK         G6/25/2021         Variaus         772 000         55.948         47.796                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| 2882279-70-7         DOXINITY INC QLASS A         (b6/25/2021)         Varians         5,00         4,666         4,666           29404C-0-6         FPINOC CLASS A         B         0,671/2021         EXCMANCE         31,731.00         165,445         77,766         7,776         7,788         9,147           38207-10-7         EXEMPTION         B         0,671/2021         EXCMANCE         31,731.00         165,446         177,552         578,206         (37,747)         (32,7747)         (32,7747)         (32,7747)         7,788         7,78         8,6         7,744         1,717         2,878,74-0-7         585,971 JL (30,7747)         (37,747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | . 256163-10-6 | DOCUSIGN INC                         |             | LYNCH                   |            |         |              |         |            |            |                                         |             |             |                                         |          |          | (1,362)   | (1,362)    |           |          |          |
| 2882279-70-7         DOXINITY INC QLASS A         (b6/25/2021)         Varians         5,00         4,666         4,666           29404C-0-6         FPINOC CLASS A         B         0,671/2021         EXCMANCE         31,731.00         165,445         77,766         7,776         7,788         9,147           38207-10-7         EXEMPTION         B         0,671/2021         EXCMANCE         31,731.00         165,446         177,552         578,206         (37,747)         (32,7747)         (32,7747)         (32,7747)         7,788         7,78         8,6         7,744         1,717         2,878,74-0-7         585,971 JL (30,7747)         (37,747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (32,7747)         (                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |               |                                      |             | NATIONAL BANK OF CANADA |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| 224040-10-6         EMESTRET INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | 26622P-10-7   | DOVINITY INC CLASS A                 | 06/25/202   |                         | 200 000    | 10 166  |              | 5 200   |            |            |                                         |             |             |                                         | 5 200    |          | 4 966     | 1 966      |           |          |          |
| SB02171-16-5         EPRIC CLASS A         B.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| Juscential         B         6/6/14/2021         Distribution         0.000         9.719         9.702                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |               |                                      |             |                         |            |         | •••••        |         | 570.000    | (007.747)  | •••••                                   |             | (007.747)   | (00,000)                                |          |          |           |            |           | •••••    |          |
| 2.8670E-10-7         ESSENTIAL PROFERTIES REALTY TRUST                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |               |                                      |             |                         |            |         |              |         |            | (367,747)  |                                         |             | (367,747)   | (32,898)                                |          |          | 6         |            | 3,972     |          |          |
| 2.8788A-10-6         ETSY INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| 2.8788A-10-6         ETSY INC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | .29670E-10-7  | ESSENTIAL PROPERTIES REALTY TRUST    |             | JPMORGAN CHASE & CO.    |            |         |              |         |            | (17.457)   |                                         |             | (17.457)    |                                         |          |          |           |            | 1, 104    |          |          |
| L297864-10-6         ETSY INC.         D5/25/2021         L/NCH         1,100.000         183,749         176,770         195,701         .(18,931)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |               |                                      |             |                         | ,          |         |              |         | ,          |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| JONGSP-10-5<br>SMORD-46-3<br>TAURCIAL SCIENCES CORP         I. 00<br>(5/5/2021         I. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021         I. 1. 00<br>(1/6/2021 <thi. 00<br="" 1.="">(1/6/2021         <thi. 00<br="" 1.="">(1/6/2021</thi.></thi.>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 207961-10-6   | ETRY INC                             | 05/2E/002   |                         | 1 100 000  | 102 740 |              | 176 770 | 105 701    | (10.001)   | 1                                       |             | (10.001)    | 1                                       | 176 770  | 1        | 6 070     | 6 070      |           |          |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | U_U_U_U_U_U   | LIUI INU                             |             |                         |            |         |              |         |            | (10,931)   |                                         |             | ( 10, 931)  |                                         |          |          | 0,9/9     | 0,9/9      |           |          |          |
| 1.34004-46-3       FARECIA SA       B.       0.047/67/2021       VARIOUS       1.400       .77       .43       .35       .34         .320517-10-5       FIRST HREIZON CORP       .06/03/2021       Various       .4,406.000       .82,130       .41,416       .66,221       .(14,804)       .(14,804)       .41,416       .40,713       .40,713       .40,713       .40,713       .40,713       .40,713       .40,713       .40,713       .40,713       .40,713       .40,713       .40,713       .40,713       .41,416       .66/221       .(14,804)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |               |                                      |             |                         | 1          | 1       | 1            |         |            | 1          | 1                                       |             | 1           | 1                                       | 1        | 1        |           |            |           | 1        |          |
| S.44004-46-3         F.J.EPCIA SA         B.         0.4/(f/2)221         VARIOUS         1.400         77         4.3         36         34           .320517-10-5         FIRST HORIZON CORP                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |               |                                      |             |                         |            |         |              |         | 23, 186    | (2,000)    |                                         |             | (2,000)     |                                         |          |          | (1,957)   | (1,957)    |           |          |          |
| 1.202517-10-5         FIRST HORIZON CORP         .06/03/2021         Various         .4.406.000         .82.130         .41.416         .56,221         .(14.804)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$44004-46-3  | FAURECIA SA                          | . B         | VARIOUS                 |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| J. 338307-10-1         FIVE9 INCINARY         D5/19/2021         Various         1,241.000         205,708         83,520         216,430         (132,910)         63,520         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,188         122,                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |               |                                      |             |                         |            |         |              |         | 56 221     | (14 804)   |                                         |             | (14 804)    |                                         | 41 416   |          |           |            |           |          |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| 3.4417P-10-0         FOCUS FINANCIAL PARTNERS INC CLASS         0.6/21/2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |               | iir∟a iNoinAni                       |             |                         |            |         |              |         |            | (102,910)  | <b> </b>                                |             | (132,910)   |                                         |          |          |           |            |           |          |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |               |                                      |             | NATIONAL BANK OF CANADA |            |         | 1            |         |            |            | 1                                       |             |             | 1                                       |          | 1        |           |            |           | 1        |          |
| B44170-10-6<br>.377322-10-2         BA. D5/25/2021         BA. VCF AILERICA/INERRILL<br>LIVNH         B332.000         .60,999         .64,655         .36,139         .2,226         .2,226         .64,655         .2,207         .(5,863)         .(3,656)           .377322-10-2         GLALKOS CORP         .04/05/2021         GOLUMAN, SACHS & CO.         .382.000         .30,617         .17,651         .287.49         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,099)         .(11,01,010)         .(11,01,010)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |
| B44170-10-6<br>377322-10-2         BANK OF AIRER ICA/MERRILL<br>SATAGOS NV         B.         D5/25/2021<br>LVNCH         BANK OF AIRER ICA/MERRILL<br>LNNCH         B.         D5/25/2021<br>D/4/05/2021         BANK OF AIRER ICA/MERRILL<br>BANK OF AIRER ICA/MERRILL         B.         D5/25/2021         LNNCH         B.         B.         D5/25/2021         LNNCH         B.         B.         D5/25/2021         C.S. 464.655         D.         C.2.226         C.4.655         C.2.207         C.5.863         C.3.6569         D.           J.38669-10-1         GRAPHIC PACKAGING HOLDING COMPANY         0.5/14/2021         BUNKS         4.249.000         .81.905         .51.838         .71.978         .20.1400         .20.1400         .51.838         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.067         .30.0                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 34964C-10-6   | FORTUNE BRANDS HOME AND SECURITY INC |             | Various                 | 1,060.000  |         |              |         |            | (39,072)   |                                         |             | (39,072)    |                                         |          |          |           |            |           |          |          |
| B44170-10-6         GALAPAGOS NV         B.         .05/25/2021         LYNCH                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |               |                                      |             |                         |            | 1       |              |         |            |            | 1                                       |             | 1           | 1                                       |          |          |           |            |           |          | 1        |
| 377322-10-2       GLAUKOS CORP                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | R44170_10_6   | CALADAGOS NV                         | B 05/25/202 |                         | 832 000    | 60,000  |              | 64 655  | 26 120     | 2 206      | 1                                       |             | 0 000       | (2.006)                                 | 64 655   | 2 207    | (5.962)   | (2 656)    |           |          |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |               |                                      |             |                         |            |         |              |         |            |            | 1                                       |             |             |                                         |          |          |           |            |           | h        |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |               | ULAUNUS CURP                         |             |                         |            |         |              | 1/,651  |            | (11,099)   |                                         |             | (11,099)    |                                         | 1/,651   |          |           |            |           |          |          |
| S64086-64-8<br>BAS15W-E6-1         HAKYU HANSHIN HOLDINGS INC         B.         D5/25/2021         BANK OF AMERICA/MERRILL<br>LVNCH         10,600.000         324,497         339,505                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |               |                                      |             |                         |            | 1       |              |         |            |            | 1                                       |             |             | 1                                       |          | 1        | 1         |            |           |          |          |
| S64086-64-8<br>BAS15W=E6-1         HAKYU HANSHIN HOLDINGS INC         B         D5/25/2021         BANK OF AllERICA/NERRILL<br>LYNCH         10,600.000         324,497         339,505                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | .388689-10-1  | GRAPHIC PACKAGING HOLDING COMPANY    |             | BURNS                   | 4,249.000  |         |              |         |            | (20, 140)  |                                         |             | (20, 140)   |                                         |          |          |           |            |           |          |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |               |                                      |             |                         |            | 1       | 1            |         |            |            | 1                                       | 1           | 1           | 1                                       |          | 1        |           | · ·        |           |          | 1        |
| BAS15W=E6-1         HELLOFRESH         D.         .06/28/2021         DIRECT                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 9-14-280192   | HANKYLL HANSHIN, HOLDINGS, INC       | B 05/05/000 |                         | 10 600 000 | 20/ /07 | 1            | 330 505 | 250 150    | (1 467)    | 1                                       |             | (1 /67)     | (11 101)                                | 220 505  | (6 200)  | (0 000)   | (15 000)   | 2, 164    | 1        |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |               |                                      |             |                         |            |         |              |         |            | (1,407)    |                                         |             | (1,407)     |                                         |          | (0,200)  |           |            |           |          |          |
| BANK OF AMERICA/MERRILL                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |               |                                      |             |                         |            |         |              |         |            |            |                                         |             | ·····       | •••••                                   |          |          |           |            |           |          |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | _42/04L-10-4  | HERC HOLDINGS INC                    |             |                         |            |         |              |         |            | (118,524)  |                                         |             | (118,524)   |                                         | 105,012  |          |           |            |           |          |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |               |                                      |             | BANK OF AMERICA/MERRILL | 1          | 1       | 1            |         |            | 1          | 1                                       |             | 1           | 1                                       | 1        | 1        |           |            |           | 1        |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 453370-10-2   | INCYTE CORPORATION                   | 05/25/202   | LYNCH                   | 697.000    | 57,624  |              | 56.645  | 60,625     | (1,701)    | 1                                       |             | (1,701)     | 1                                       | 56,645   | 1        | 979       | 979        |           |          |          |
| numer of a long star burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning the burning t                                                                                                                                                                                         |               |                                      |             |                         |            |         |              |         |            |            |                                         |             |             |                                         |          |          |           |            |           |          |          |

## **SCHEDULE D - PART 4**

|             |                                      |      |             |                            |            | ing i enni Be |                                         |         | deemed of C                             |              |            | er Bannig a | le carrent   | Quartor                                 |          |           |           |            |           |                                         |                                       |
|-------------|--------------------------------------|------|-------------|----------------------------|------------|---------------|-----------------------------------------|---------|-----------------------------------------|--------------|------------|-------------|--------------|-----------------------------------------|----------|-----------|-----------|------------|-----------|-----------------------------------------|---------------------------------------|
| 1           | 2                                    | 3    | 4           | 5                          | 6          | 7             | 8                                       | 9       | 10                                      | Ch           | ange In Bo | ok/Adjusted | Carrying Val | lue                                     | 16       | 17        | 18        | 19         | 20        | 21                                      | 22                                    |
|             | -                                    | -    |             | -                          | -          | -             | -                                       | -       |                                         | 11           | 4          | 13          | 14           |                                         |          |           |           |            |           |                                         | NAIC                                  |
|             |                                      |      |             |                            |            |               |                                         |         |                                         | 11           | 12         | 15          | 14           | 15                                      |          |           |           |            |           |                                         |                                       |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         | Desig-                                |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         | nation.                               |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         | NAIC                                  |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            |             | Total        | Total                                   |          |           |           |            |           |                                         | Desig-                                |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            |             |              | rotar                                   |          |           |           |            |           |                                         |                                       |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            | Current     | Change in    | Foreign                                 |          |           |           |            | Bond      |                                         | nation                                |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            | Year's      |              |                                         | Book/    |           |           |            | Interest/ |                                         | Modifier                              |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            |             | Book/        | Exchange                                |          |           |           |            |           |                                         |                                       |
|             |                                      |      |             |                            |            |               |                                         |         | Prior Year                              |              | Current    | Other Than  | Adjusted     | Change in                               | Adjusted | Foreign   |           |            | Stock     | Stated                                  | and                                   |
|             |                                      |      |             |                            |            |               |                                         |         | Book/                                   | Linna alizad | Year's     |             |              |                                         | Carrying | Exchange  | Realized  |            | Dividends | Con-                                    | SVO                                   |
|             |                                      |      |             |                            |            |               |                                         |         |                                         | Unrealized   |            | Temporary   | Carrying     | Book                                    |          |           |           |            |           |                                         |                                       |
| CUSIP       |                                      |      |             |                            | Number of  |               |                                         |         | Adjusted                                | Valuation    | (Amor-     | Impairment  | Value        | /Adjusted                               | Value at | Gain      | Gain      | Total Gain | Received  | tractual                                | Admini-                               |
| Ident-      |                                      | For- | Disposal    | Name                       | Shares of  | Consid-       |                                         | Actual  | Carrying                                |              |            |             |              |                                         | Disposal | (Loss) on | (Loss) on | (Loss) on  | During    | Maturity                                | strative                              |
|             |                                      |      |             |                            |            |               |                                         |         | , ,                                     | Increase/    | tization)/ | Recog-      | (11 + 12 -   | Carrying                                |          |           |           |            | 0         |                                         |                                       |
| ification   | Description                          | eign | Date        | of Purchaser               | Stock      | eration       | Par Value                               | Cost    | Value                                   | (Decrease)   | Accretion  | nized       | 13)          | Value                                   | Date     | Disposal  | Disposal  | Disposal   | Year      | Date                                    | Symbol                                |
| 457000 10 1 | INSTIL BIO INC                       | - U  | 06/03/2021  | GOLDMAN, SACHS & CO        | 2,000.000  |               | 1                                       |         |                                         | (            |            |             | - /          |                                         |          | •         | (8,160)   | (8, 160)   |           |                                         | ,                                     |
|             |                                      |      |             |                            | 2,000.000  |               |                                         |         | •••••                                   |              |            |             |              |                                         |          |           | (0,100)   | (0,100)    |           |                                         |                                       |
|             |                                      |      |             | BANK OF AMERICA/MERRILL    |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHINES CORP |      |             | LYNCH                      |            |               |                                         | 112.744 |                                         | (296)        |            |             | (296)        |                                         |          |           |           |            |           |                                         |                                       |
| SB/B2B_50_7 | JULIUS BAER GROUP CMN STK            | R    | 04/20/2021  | DISTRIBUTION               | 0.000      |               |                                         |         |                                         | ,            |            |             | ,            |                                         |          |           | ,.        |            |           |                                         |                                       |
|             |                                      | D    |             |                            |            |               |                                         |         | 400.000                                 |              |            |             | (41,748)     | (6,545)                                 |          |           |           |            |           |                                         |                                       |
|             | KINNEVIK CLASS B                     | B    | 05/17/2021  | EXCHANGE                   | 2,032.000  |               |                                         |         | 102,806                                 |              |            | •••••       |              | (0,040)                                 |          | 2,818     |           | 2,818      |           | • • • • • • • • • • • • • • • • • • • • |                                       |
|             | LATTICE SEMICONDUCTOR                |      | 04/19/2021  | . Various                  | 2,627.000  |               |                                         |         |                                         | (73,556)     |            |             | (73,556)     |                                         |          |           |           |            |           |                                         |                                       |
| G54050-10-2 | LAZARD LTD CL A                      |      | .06/25/2021 | Various                    | 1,072.000  |               | L                                       |         | 45,346                                  | (16,964)     |            |             | (16,964)     | L                                       | 28,382   | l         |           |            | 1,008     |                                         | I                                     |
|             | LA-Z-BOY CHAIR CO.                   | 1    |             | Various                    | 3.506.000  |               |                                         |         | 139.679                                 | (67,631)     |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         | · · · · · · · · · · · · · · · · · · · |
|             | LIFE STORAGE INC                     |      | 06/15/2021  | . GOLDMAN, SACHS & CO      |            | 54,277        |                                         |         |                                         | (8,379)      |            |             | (8,379)      |                                         |          |           |           |            |           |                                         |                                       |
| 53228F-10-1 | LIFESTANCE HEALTH GROUP INC          |      | 06/10/2021  | . MORGAN STANLEY           |            |               |                                         | 5,400   |                                         |              |            |             |              |                                         | 5,400    |           |           |            |           |                                         |                                       |
|             | LINCOLN ELEC HLDGS                   | 1    | .05/27/2021 | Various                    | 223.000    |               |                                         | 18.405  |                                         | (7,518)      |            |             | (7,518)      |                                         | 18.405   |           |           | 10,348     |           |                                         |                                       |
|             |                                      |      |             |                            |            |               |                                         |         |                                         | (1,510)      |            |             | (7,510)      |                                         |          |           |           |            |           |                                         |                                       |
|             | LONZA GROUP AG                       | В    | 05/12/2021  | DISTRIBUTION               | 0.000      | 1,041         |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
| 546347-10-5 | LOUISIANA-PACIFIC CORP.              |      | 04/22/2021  | . Various                  | 2, 103.000 |               |                                         |         |                                         | (42,039)     |            |             | (42,039)     |                                         |          |           |           |            |           |                                         |                                       |
|             |                                      |      |             | BANK OF AMERICA/MERRILL    |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
| EE0041 10 2 | LUMEN TECHNOLOGIES INC               |      |             | LYNCH                      | 8,159.000  |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
|             | LUMEN IEURINULUGIES ING              |      |             |                            |            |               |                                         |         | • • • • • • • • • • • • • • • • • • • • |              |            |             |              |                                         |          |           |           | 12,317     | 2,040     |                                         |                                       |
|             |                                      |      |             | BANK OF AMERICA/MERRILL    |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
| SB02K2-M3-6 | M3 INC                               | В    | 05/25/2021  | LYNCH                      | 2,700.000  |               |                                         |         |                                         | (3,666)      |            |             | (3,666)      | (1,640)                                 |          | (8,218)   |           | (4,046)    |           |                                         |                                       |
|             | MARVELL TECHNOLOGY GROUP INC.        |      | 04/21/2021  | EXCHANGE                   | 6,482.000  | 122,899       |                                         | 122.899 |                                         | (185,256)    |            |             | (185,256)    |                                         | 122.899  |           |           |            |           |                                         |                                       |
|             | MARVELL IEURINULUUT UNUUP ING.       |      |             |                            | 0,402.000  |               | • • • • • • • • • • • • • • • • • • • • |         |                                         | (100,200)    |            |             | (100,200)    | • • • • • • • • • • • • • • • • • • • • |          |           |           | •••••      |           |                                         |                                       |
|             |                                      |      |             | BANK OF AMERICA/MERRILL    |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
| 57667L-10-7 | MATCH GROUP INC                      |      | 05/25/2021  | LYNCH                      |            |               |                                         |         |                                         | (16,261)     |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
|             |                                      |      |             | OPPENHEIMER & CO., INC.    | ,          | ,             |                                         |         |                                         |              |            |             |              |                                         |          |           | ,,        | ,,         |           |                                         |                                       |
| 504001 10 0 |                                      |      | 00/11/0001  | offenderment & oo., no.    | 1 100 000  | 00.050        |                                         | 05 017  | 00 700                                  | (14, 700)    |            |             | (14, 700)    |                                         | 05 017   |           | 10,005    | 10,005     |           |                                         |                                       |
| 584021-10-9 |                                      |      | 06/11/2021  |                            | 1, 198.000 |               |                                         |         |                                         | (14,780)     |            |             | (14,780)     |                                         |          |           |           | 13,935     |           |                                         |                                       |
| 58933Y-10-5 | MERCK & CO. INC.                     |      | 06/03/2021  | DISTRIBUTION               | 0.000      |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
|             |                                      |      |             | BANK OF AMERICA/MERRILL    |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
| 050075 10 1 | MERIDIAN ENERGY LTD                  | n    | 05/25/2021  | LYNCH                      |            |               |                                         |         |                                         | (11,851)     |            |             | (11,851)     | (2,070)                                 |          |           | (2,826)   | (1,223)    |           |                                         |                                       |
|             | MERIDIAN ENERGI LID                  | D    |             |                            |            |               |                                         |         |                                         |              |            |             | (11,001)     | (2,070)                                 |          |           | (2,020)   | (1,223)    |           |                                         |                                       |
|             |                                      |      |             | BANK OF AMERICA/MERRILL    |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
| 594918-10-4 | MICROSOFT CORP                       |      | 05/25/2021  | LYNCH                      | 1,489.000  |               |                                         |         |                                         | (258,376)    |            |             | (258,376)    |                                         |          |           |           |            |           |                                         |                                       |
|             |                                      |      |             | RBC DOMINION SECURITIES    | , .        | ,             |                                         | ,       |                                         |              |            |             |              |                                         | ,        |           |           | ,          | ,         |                                         |                                       |
| 044000 40 0 | NUMERANT I TR                        |      | 04/45/0004  | TIDO DOMINITON GEODITITIES | 0 000 000  | 440.445       |                                         | 400,000 | 405 040                                 | (17,000)     |            |             | (47,000)     |                                         | 400,000  |           | 40,450    | 40.450     |           |                                         |                                       |
| G14838-10-9 | MIMEGASI LID                         |      | 04/15/2021  |                            | 2,830.000  | 116,445       |                                         |         |                                         | (47,388)     |            |             |              | •••••                                   |          |           | 13, 453   | 13,453     |           |                                         |                                       |
| 1           |                                      | 1    | 1           | JEFFERIES & COMPANY,       |            | 1             | 1                                       |         | 1                                       |              |            | 1           | 1            | 1                                       | 1        | 1         |           | 1          |           |                                         | 1                                     |
|             | MKS INSTRUMENTS                      | 1    | 04/08/2021  | INC.                       |            |               | L                                       |         |                                         | (10,078)     |            | 1           | (10,078)     | L                                       |          | l         |           |            | 28        |                                         | I                                     |
|             |                                      | 1    |             | BANK OF AMERICA/MERRILL    |            |               | [                                       |         |                                         |              |            | [           |              |                                         |          |           |           |            |           |                                         |                                       |
| 000000      |                                      | 1    | 05 (05      |                            |            |               | 1                                       |         |                                         |              |            | 1           | 1            | 1                                       |          | 1         |           |            |           |                                         | 1                                     |
| 60770K-10-7 |                                      |      | 05/25/2021  | LYNCH                      |            | 101,214       |                                         |         | 1,985                                   |              |            |             |              |                                         |          |           |           | 23,409     |           |                                         |                                       |
| 60855R-10-0 | MOLINA HEALTHCARE INC                |      | 05/27/2021  | . Various                  |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           | 153,421    |           |                                         |                                       |
| 655663-10-2 |                                      | 1    | 04/29/2021  | Various                    |            |               |                                         |         |                                         | (30,282)     |            |             | (30,282)     |                                         |          |           |           |            | 376       |                                         |                                       |
|             |                                      |      |             | BANK OF AMERICA/MERRILL    |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
|             |                                      | I_   |             |                            |            |               | 1                                       |         |                                         |              |            | 1           | 1            |                                         |          |           |           |            |           |                                         | 1                                     |
| G6718L-10-6 | OCADO GROUP PLC                      | B    | 05/25/2021  | . LYNCH                    |            |               |                                         |         |                                         | (690)        |            |             |              | (479)                                   |          | 1, 106    | (903)     | 203        |           |                                         |                                       |
|             |                                      | 1    | 1           | BANK OF AMERICA/MERRILL    |            |               |                                         |         |                                         |              |            | 1           |              | 1                                       |          |           |           |            |           |                                         | 1 1                                   |
| 670205-10-F | OKTA INC CLASS A                     | 1    | 05/25/2021  | LYNCH                      |            |               | 1                                       |         |                                         | (1,457)      |            | 1           | (1,457)      | 1                                       |          | 1         | 3.747     | 3,747      |           |                                         | 1 1                                   |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         | ·   ·····                             |
| 68213N-10-9 |                                      |      | 05/10/2021  | MORGAN STANLEY             |            |               |                                         |         |                                         | (14,862)     |            |             | (14,862)     |                                         |          |           |           |            |           |                                         |                                       |
| 68622V-10-6 | ORGANON & CO                         |      | 06/22/2021  | VARIOUS                    | 0.400      |               |                                         | 10      |                                         |              |            |             |              |                                         | 10       |           |           |            |           |                                         |                                       |
| 1 1         |                                      | 1    | 1           | BANK OF AMERICA/MERRILL    |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
|             |                                      | 1    | 05/25/2021  | LYNCH                      | 4 500 000  | 46 000        | 1                                       | 53.843  | E7 004                                  |              |            | 1           | 1            | 1                                       | 53.843   | 1         | (7 610)   | (7,610)    |           |                                         | 1                                     |
| 093310-10-8 | Γ U A E UUHF                         |      |             |                            |            |               |                                         |         |                                         |              |            |             | •••••        |                                         |          |           | (7,610)   | (/,010)    |           |                                         |                                       |
| 1           |                                      | 1    | 1           | BANK OF AMERICA/MERRILL    |            | 1             | 1                                       |         | 1                                       |              |            | 1           | 1            | 1                                       | 1        | 1         |           | 1          |           |                                         | 1                                     |
| 70614W-10-0 | PELOTON INTERACTIVE CLASS A INC      | 1    | 05/25/2021  | LYNCH                      |            |               | 1                                       | 156.629 |                                         | (49,270)     |            | 1           | (49,270)     | 1                                       | 156.629  | 1         | (18,117)  | (18, 117)  |           |                                         | 1                                     |
|             | PERFICIENT INC                       | 1    | 06/21/2021  |                            |            |               | ſ                                       |         |                                         | (9,361)      |            | [           | (9,361)      | [                                       |          | [         |           |            |           |                                         | 1                                     |
|             |                                      |      |             | . Various                  |            |               |                                         |         |                                         |              |            |             |              | •••••                                   |          |           |           |            |           |                                         |                                       |
| 715347-10-0 | PERSPECIA INC                        |      | 06/23/2021  | . Various                  | 3.000      |               |                                         | 45      | 72                                      | (27)         |            |             | (27)         |                                         | 45       |           |           |            |           |                                         |                                       |
| 1           |                                      | 1    | 1           | BANK OF AMERICA/MERRILL    |            | 1             | 1                                       |         | 1                                       |              |            | 1           | 1            | 1                                       | 1        | 1         |           | 1          |           |                                         | 1 1                                   |
| 717081-10-3 | PEIZER INC                           | 1    | 05/25/2021  | LYNCH                      | 9, 181.000 |               |                                         |         |                                         | (53,883)     |            |             | (53,883)     |                                         |          |           |           |            |           |                                         | 1                                     |
|             |                                      | 1    |             |                            |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         | · · · · · · · · · · · · · · · · · · · |
| 73278L-10-5 | ruul uumr                            |      | 04/16/2021  | . Various                  | 215.000    |               |                                         |         |                                         | (37,782)     |            |             |              |                                         |          |           |           | 35,395     |           |                                         |                                       |
| 1           |                                      | 1    | 1           | BANK OF AMERICA/MERRILL    |            | 1             | 1                                       |         | 1                                       |              |            | 1           | 1            | 1                                       | 1        | 1         |           | 1          |           |                                         | 1                                     |
| SBJDS7-L3-4 | PROSUS NV                            | В    | 05/25/2021  | LYNCH                      |            |               | 1                                       |         | 1                                       |              |            | 1           | 1            | 1                                       | 236.653  |           | (17,741)  | (15,858)   |           |                                         | 1                                     |
|             |                                      | 1    |             | SANFORD C. BERNSTEIN &     | , 124.000  |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |
|             |                                      | 1    |             |                            |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         | 1 1                                   |
| 753422-10-4 | RAPID7 INC                           |      | 06/22/2021  | . CO., LLC                 |            |               |                                         |         |                                         | (25,348)     |            |             | (25,348)     |                                         |          |           |           |            |           |                                         |                                       |
|             |                                      |      |             |                            |            |               |                                         |         |                                         |              |            |             |              |                                         |          |           |           |            |           |                                         |                                       |

## **SCHEDULE D - PART 4**

|              |                                         |      |              |                         | OHOW AII EC | ing renn be | onds and Stock |            |              |             | Disposed    | or During t                             |             | Quarter     |            |           |                                         |                                         |           |                                         |          |
|--------------|-----------------------------------------|------|--------------|-------------------------|-------------|-------------|----------------|------------|--------------|-------------|-------------|-----------------------------------------|-------------|-------------|------------|-----------|-----------------------------------------|-----------------------------------------|-----------|-----------------------------------------|----------|
| 1            | 2                                       | 3    | 4            | 5                       | 6           | 7           | 8              | 9          | 10           | Ch          | nange In Bo | ok/Adiusted                             | Carrying Va | lue         | 16         | 17        | 18                                      | 19                                      | 20        | 21                                      | 22       |
|              |                                         | -    |              | -                       | -           |             |                |            |              | 11          | 12          | 13                                      | 14          | 15          |            |           | -                                       | -                                       | -         |                                         | NAIC     |
|              |                                         |      |              |                         |             |             |                |            |              |             | 12          | 15                                      | 17          | 15          |            |           |                                         |                                         |           |                                         |          |
|              |                                         |      |              |                         |             |             |                |            |              |             |             |                                         |             |             |            |           |                                         |                                         |           |                                         | Desig-   |
|              |                                         |      |              |                         |             |             |                |            |              |             |             |                                         |             |             |            |           |                                         |                                         |           |                                         | nation,  |
|              |                                         |      |              |                         |             |             |                |            |              |             |             |                                         |             |             |            |           |                                         |                                         |           |                                         | NAIC     |
|              |                                         |      |              |                         |             |             |                |            |              |             |             |                                         |             |             |            |           |                                         |                                         |           |                                         | -        |
|              |                                         |      |              |                         |             |             |                |            |              |             |             |                                         | Total       | Total       |            |           |                                         |                                         |           |                                         | Desig-   |
|              |                                         |      |              |                         |             |             |                |            |              |             |             | Current                                 | Change in   | Foreign     |            |           |                                         |                                         | Bond      |                                         | nation   |
|              |                                         |      |              |                         |             |             |                |            |              |             |             |                                         |             |             | D I./      |           |                                         |                                         |           |                                         |          |
|              |                                         |      |              |                         |             |             |                |            |              |             |             | Year's                                  | Book/       | Exchange    | Book/      |           |                                         |                                         | Interest/ |                                         | Modifier |
|              |                                         |      |              |                         |             |             |                |            | Prior Year   |             | Current     | Other Thar                              | n Adjusted  | Change in   | Adjusted   | Foreign   |                                         |                                         | Stock     | Stated                                  | and      |
|              |                                         |      |              |                         |             |             |                |            |              | Unrealized  |             |                                         | -           | •           | -          | •         | Dealized                                |                                         | Dividends |                                         | SVO      |
|              |                                         |      |              |                         |             |             |                |            | Book/        | Unrealized  | Year's      | Temporary                               | , ,         | Book        | Carrying   | Exchange  |                                         |                                         |           | Con-                                    |          |
| CUSIP        |                                         |      |              |                         | Number of   |             |                |            | Adjusted     | Valuation   | (Amor-      | Impairmen                               | t Value     | /Adjusted   | Value at   | Gain      | Gain                                    | Total Gain                              | Received  | tractual                                | Admini-  |
| Ident-       |                                         | For- | Disposal     | Name                    | Shares of   | Consid-     |                | Actual     | Carrying     | Increase/   | tization)/  | Recog-                                  | (11 + 12 -  | Carrying    | Disposal   | (Loss) on | (Loss) on                               | (Loss) on                               | During    | Maturity                                | strative |
|              | Description                             |      |              |                         |             |             | DevValue       |            |              |             |             |                                         |             |             |            |           |                                         |                                         | 0         |                                         |          |
| ification    | Description                             | eign | Date         | of Purchaser            | Stock       | eration     | Par Value      | Cost       | Value        | (Decrease)  | Accretion   | nized                                   | 13)         | Value       | Date       | Disposal  | Disposal                                | Disposal                                | Year      | Date                                    | Symbol   |
|              |                                         |      |              | BANK OF AMERICA/MERRILL |             |             |                |            |              |             |             |                                         |             |             |            |           |                                         |                                         |           |                                         |          |
| 75886F-10-7  | REGENERON PHARMACEUTICALS INC           |      | 05/25/2021   | LYNCH                   |             |             |                |            |              | (19,463)    |             |                                         | (19,463)    |             |            |           |                                         |                                         |           |                                         |          |
|              |                                         |      |              | BANK OF AMERICA/MERRILL |             |             |                |            |              |             |             |                                         |             |             |            |           |                                         |                                         |           |                                         |          |
| 704450 40 7  |                                         |      | 05 (05 (0004 |                         | 504 000     | 400,000     |                | 440.000    | 404 405      | (4.700)     |             |                                         | (4.700)     |             | 440.000    |           | 7 044                                   | 7 044                                   | 450       |                                         |          |
| 761152-10-7  | RESMED INC.                             |      | 05/25/2021   | LYNCH                   |             |             | •••••          |            |              | (1,729)     |             |                                         | (1,729)     |             |            |           | 7,314                                   | 7,314                                   |           |                                         |          |
|              |                                         | 1    | 1            | BANK OF AMERICA/MERRILL |             |             |                |            | 1            |             |             | 1                                       | 1           |             | 1          |           | 1                                       | 1                                       | 1         | 1                                       |          |
| 77543R-10-2  | ROKU INC CLASS A                        |      | 05/25/2021   | LYNCH                   |             | 72,596      |                |            |              | (132)       |             |                                         | ( 132)      |             |            |           | 4, 184                                  | 4, 184                                  |           |                                         |          |
|              | · · · · · · · · · · · · · · · · · · ·   | 1    | 1            | BANK OF AMERICA/MERRILL |             |             | 1 [            |            |              | 1           | 1           | 1                                       |             | 1           |            | 1         | · ·                                     | · ·                                     | 1         |                                         |          |
| SB03MM_40_4  | ROYAL DUTCH SHELL 'B'SHS                | R    | 05/25/2021   | LYNCH                   | 11,507.000  |             |                |            |              | 2,500       |             | 1                                       | 2,500       | (2,500)     |            |           | 6,338                                   |                                         |           | 1                                       |          |
|              |                                         | l    |              |                         |             |             |                |            |              |             |             |                                         |             |             |            |           |                                         |                                         |           |                                         |          |
|              | RSA INSURANCE GROUP PLC                 | . B  | 06/03/2021   | MERGER                  | 9,669.000   |             | •••••          |            |              | (32,291)    |             |                                         | (32,291)    | (8,282)     |            | 6,737     |                                         |                                         | •••••     |                                         |          |
|              |                                         | 1    |              | NATIONAL BANK OF CANADA |             |             |                |            |              |             |             | 1                                       |             |             |            |           |                                         | 1                                       |           |                                         |          |
| 781846-20-9  | RUSH ENTERPRISES CL A                   |      | 04/05/2021   |                         |             |             |                |            |              | (9,567)     | L           |                                         | (9,567)     |             |            |           |                                         |                                         |           |                                         |          |
| 78667,J-10-8 | SAGE THERAPEUTICS INC                   |      | 05/05/2021   | Various                 |             | 40,351      | L              |            |              | (6,382)     | L           | L                                       | (6,382)     | L           |            | L         | (1,827)                                 | (1,827)                                 | L         | L                                       |          |
|              |                                         | 1    |              | BANK OF AMERICA/MERRILL |             |             |                | <b></b> ,  |              | (0,00E)     | [           |                                         | (0,002)     |             |            | [         | (1,027)                                 | (,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |           |                                         |          |
| 007700 00 0  | SANTEN PHARMACEUTICAL CO                | n    | 05/25/2021   | LYNCH                   |             |             |                |            | 000.004      |             |             |                                         | 4 100       | (9, 152)    |            |           | (0.004)                                 | (7.001)                                 |           |                                         |          |
| \$67766-06-3 | SANTEN PHARMAGEUTICAL CU                | . D  |              |                         | 12,900.000  |             |                |            | 209,284      |             |             | • • • • • • • • • • • • • • • • • • • • | 4, 193      | (9, 152)    |            | (990)     | (6,624)                                 | (7,621)                                 |           | • • • • • • • • • • • • • • • • • • • • |          |
|              |                                         |      |              | BANK OF AMERICA/MERRILL |             |             |                |            |              |             |             |                                         |             |             |            |           |                                         |                                         |           |                                         |          |
| 803607-10-0  | SAREPTA THERAPEUTICS INC                |      | 05/25/2021   | LYNCH                   | 2, 170.000  |             |                |            |              | (163,096)   |             |                                         | (163,096)   |             |            |           | 1,225                                   |                                         |           |                                         |          |
| G7945M-10-7  | SEAGATE TECHNOLOGY                      |      | 05/19/2021   | . EXCHANGE              | 703.000     |             |                |            |              | (15,030)    |             |                                         | (15,030)    |             |            |           |                                         |                                         |           |                                         |          |
|              | SIGNATURE BK NEW YORK NY                |      | 06/25/2021   | Various                 |             |             |                |            |              | (9,259)     |             |                                         | (9,259)     |             |            |           |                                         |                                         |           |                                         |          |
| SBZBW6-G7-4  |                                         | D    | 06/17/2021   | EXCHANGE                |             |             |                |            |              | (0,200)     |             |                                         | (0,200)     |             |            | (8,431)   |                                         | (8,431)                                 |           |                                         |          |
|              |                                         | D    |              |                         |             |             | •••••          |            | 400 740      | (00,007)    |             | •••••                                   | (00,007)    | (00,000)    |            |           |                                         |                                         | 44.000    |                                         |          |
| SBU2P1-22-5  | SINGAPORE TELECOM SGD0.15 (POST RE-ORG) | B    | 06/22/2021   | EXCHANGE                | 276,200.000 |             |                |            |              | (32,987)    |             |                                         | (32,987)    | (20,823)    |            | 11,331    | • • • • • • • • • • • • • • • • • • • • | 11,331                                  | 11,988    |                                         |          |
|              |                                         |      |              | BANK OF AMERICA/MERRILL |             |             |                |            |              |             |             |                                         |             |             |            |           |                                         |                                         |           |                                         |          |
| 82968B-10-3  | SIRIUS XM HOLDINGS INC                  |      | 05/25/2021   | LYNCH                   |             |             |                |            | 161,677      | (36,295)    |             |                                         | (36,295)    |             |            |           |                                         |                                         |           |                                         |          |
| 830566-10-5  | SKECHERS USA INC                        |      | 06/30/2021   | Various                 |             |             |                |            |              | (76,330)    |             |                                         | (76,330)    |             |            |           |                                         |                                         |           |                                         |          |
|              |                                         |      |              | BANK OF AMERICA/MERRILL | ,           |             |                |            |              | ,,          |             |                                         |             |             |            |           | ,                                       | ,                                       |           |                                         |          |
| 92/17N_10_/  | SOLAREDGE TECHNOLOGIES INC              |      | 05/25/2021   | LYNCH                   |             |             |                |            |              | (9,339)     |             |                                         | (9,339)     |             |            |           | (5,956)                                 | (5,956)                                 |           |                                         |          |
|              | SULANEDUL TECHNOLOGIES INC              |      |              |                         |             |             |                |            |              | (3,003)     |             |                                         | (9,009)     |             |            |           | (3,500)                                 | (3,330)                                 |           |                                         |          |
|              |                                         |      |              | BANK OF AMERICA/MERRILL |             |             |                |            |              |             |             |                                         |             |             |            |           |                                         |                                         |           |                                         |          |
| 848637-10-4  | SPLUNK INC                              |      | 05/25/2021   | . LYNCH                 | 1,890.000   |             |                |            |              | (107,559)   |             |                                         | (107,559)   |             |            |           | 10,818                                  | 10,818                                  |           |                                         |          |
| 85209\\-10-9 | SPROUT SOCIAL INC CLASS A               |      | 06/24/2021   | Various                 |             |             |                |            |              | (6,628)     |             |                                         | (6,628)     |             |            |           |                                         |                                         |           |                                         |          |
| 78489X-10-3  | SVMK_INC                                |      | 06/15/2021   | EXCHANGE                | 14,351.000  |             |                |            |              | (135,739)   |             |                                         | (135,739)   |             |            |           |                                         |                                         |           |                                         |          |
| G8T67X-10-2  | TESCO PLC                               | B    | 06/01/2021   | Various                 |             |             |                |            | , .          |             |             |                                         |             |             |            |           | (3,347)                                 | 2,906                                   |           |                                         |          |
|              | THUNGELA RESOURCES LTD                  | D    |              | VARIOUS                 |             | 1           |                | 201,000    |              |             |             |                                         |             |             |            |           |                                         | 1                                       |           |                                         |          |
|              | HUNVLLA NLOUUNULO LIU                   |      |              |                         |             | ······      |                |            |              |             |             |                                         |             |             |            |           | ······                                  | ······                                  |           |                                         |          |
|              |                                         | L    |              | BANK OF AMERICA/MERRILL |             |             |                |            |              | 1           |             | 1                                       | 1           |             |            |           | 1 .                                     | 1                                       | 1         | 1                                       |          |
|              | TOBU RAILWAY LTD                        | . В  | 05/25/2021   | . LYNCH                 | 7,300.000   |             | ····· ·        |            |              | (1,484)     |             |                                         | (1,484)     | 1,484       |            | (11,209)  | ( 106)                                  | (11,316)                                |           |                                         |          |
| 891092-10-8  | TORO CO                                 |      | 06/29/2021   | . Various               |             |             |                |            |              | (41,769)    |             |                                         | (41,769)    |             |            |           |                                         |                                         |           |                                         |          |
|              |                                         | 1    | 1            | BANK OF AMERICA/MERRILL |             |             |                |            | 1            | 1           |             | 1                                       |             |             | 1          |           | 1                                       | 1                                       | 1         | 1                                       |          |
| 88339.1-10-5 | TRADE DESK INC CLASS A                  | 1    |              | LYNCH                   |             |             |                |            |              |             |             | 1                                       |             | 1           | 202,015    |           | (28,017)                                | (28,017)                                |           |                                         |          |
|              |                                         | 1    |              | BANK OF AMERICA/MERRILL |             |             |                |            | E-TO, 010    | 1           | [           |                                         |             | [           |            | [         |                                         |                                         |           | ·····                                   |          |
| E000CN 10 C  |                                         | L.   | 05 /05 /0004 |                         | 050,000     | 10, 050     |                | 10 750     | 04 004       | (0.000)     |             | 1                                       | (0,000)     | (0.007)     | 10 750     | 4 774     | (0.474)                                 | (1.400)                                 | 1         | 1                                       |          |
|              | UBISOFT ENTERTAINMENT                   | . B  | 05/25/2021   | LYNCH                   |             |             |                |            |              | (2,382)     |             |                                         | (2,382)     | (2,087)     |            | 1,771     | (3, 171)                                | (1,400)                                 |           |                                         |          |
|              | UBS GROUP AG                            | В    | 04/15/2021   | DISTRIBUTION            | 0.000       | 8,915       |                |            |              |             |             |                                         |             |             | 8,335      | 579       |                                         | 579                                     |           |                                         |          |
| 92220P-10-5  | VARIAN MEDICAL SYST                     |      | 04/15/2021   | MERGER                  | 1,237.000   |             |                | 122, 343   |              | (94, 144)   |             |                                         | (94, 144)   |             |            |           |                                         |                                         |           |                                         |          |
|              |                                         | 1    |              | BANK OF AMERICA/MERRILL |             |             |                |            |              |             |             | 1                                       |             |             |            |           |                                         | 1                                       |           |                                         |          |
| 92343V-10-4  | VERIZON COMMUNICATIONS                  | 1    | 05/25/2021   | LYNCH                   |             | 1,228,946   |                | 1,038,870  | 1,278,459    | (239,589)   |             | 1                                       | (239, 589)  |             | 1,038,870  |           |                                         |                                         |           |                                         |          |
|              | VESTAS WIND SYSTEM A/S-CMN STK          | B    | 04/30/2021   | EXCHANGE                |             |             |                |            |              | (476,530)   |             |                                         | (476,530)   | (77,775)    |            |           |                                         |                                         |           |                                         |          |
|              |                                         | P    |              |                         |             |             |                |            |              |             |             |                                         | (+/0,000)   |             |            |           |                                         |                                         |           |                                         |          |
| 005501 15    |                                         | 1    | 05 /05       | BANK OF AMERICA/MERRILL |             |             |                |            |              | ( · · · ·   |             | 1                                       |             |             |            |           |                                         |                                         |           | 1                                       |          |
| 92556V-10-6  |                                         |      | 05/25/2021   | . LYNCH                 | 11,757.000  |             |                |            |              | (45,970)    |             | ·····                                   | (45,970)    |             |            |           | 11,815                                  | 11,815                                  | 1,293     |                                         |          |
| 949090-10-4  | WELBILT INC                             |      | 05/28/2021   | . Various               | 3,457.000   |             |                |            |              | (21,930)    |             |                                         | (21,930)    |             |            |           |                                         | 55,524                                  |           |                                         |          |
|              |                                         | 1    |              | BANK OF AMERICA/MERRILL |             |             |                |            |              |             |             | 1                                       |             |             |            |           |                                         | 1                                       |           |                                         |          |
| 95058W-10-0  | WENDY'S COMPANY (THE)                   | 1    | 06/08/2021   | LYNCH                   | 742.000     |             |                |            |              | 1           | L           |                                         | 1           | L           |            |           | 4,982                                   | 4,982                                   | 74        |                                         |          |
|              | WESTERN ALLIANCE BANCORP                |      | 06/16/2021   | Various                 | 4,304.000   |             |                |            |              | (119,252)   | 1           |                                         | (119,252)   |             |            | 1         |                                         |                                         |           |                                         |          |
|              |                                         |      |              |                         |             |             | <u> </u>       |            |              |             | 1           |                                         |             |             |            | 1         |                                         |                                         |           |                                         |          |
|              | WOLVERINE WORLD WIDE, INC.              |      | 05/17/2021   | Various                 |             |             |                |            |              | (18,224)    |             |                                         | (18,224)    |             |            |           |                                         | 53,940                                  |           |                                         |          |
| 569812-39-4  | WOOLWORTHS GROUP LTD                    | . В  | 06/24/2021   | DISTRIBUTION            | 0.000       |             |                |            |              |             |             |                                         |             |             |            |           |                                         |                                         |           |                                         |          |
|              |                                         | 1    | 1            | BANK OF AMERICA/MERRILL |             |             |                |            | 1            |             |             | 1                                       | 1           |             | 1          |           | 1                                       | 1                                       | 1         | 1                                       |          |
| 98980L-10-1  | ZOOM VIDEO COMMUNICATIONS INC CLAS      |      | 05/25/2021   | LYNCH                   | 1,543.000   |             | L L            |            |              | L           | L           |                                         |             |             |            | l         | (26)                                    | (26)                                    |           |                                         |          |
|              | Subtotal - Common Stocks - Industria    | and  |              |                         |             | 19,474,993  | XXX            | 15,334,128 | 16,115,888   | (4,358,250) |             |                                         | (4,358,250) | (552,054)   | 15,334,128 | 50,973    |                                         |                                         | 131,427   | XXX                                     | XXX      |
|              |                                         |      |              | us conannaieor PUDI     |             | 19.4/4.993  | ~~~            | 15.334.128 | 1 10.115.888 | (4.358.250) | 1           | 1                                       | (4.358.250) | 1 (002.004) | 15.334.128 | 50.9/3    | 3.03/.542                               | 3.088.515                               | 1 131 427 |                                         |          |

## **SCHEDULE D - PART 4**

|             |                                       |      |          |              |           | ing ronn be   |            |               |               |             | nopodoa     | er Baring a | e carrent   | Quarter   |               |            |           |            |            |          |          |
|-------------|---------------------------------------|------|----------|--------------|-----------|---------------|------------|---------------|---------------|-------------|-------------|-------------|-------------|-----------|---------------|------------|-----------|------------|------------|----------|----------|
| 1           | 2                                     | 3    | 4        | 5            | 6         | 7             | 8          | 9             | 10            | Ch          | ange In Bo  | ok/Adjusted | Carrying Va | lue       | 16            | 17         | 18        | 19         | 20         | 21       | 22       |
|             |                                       |      |          |              |           |               |            |               |               | 11          | 12          | 13          | 14          | 15        |               |            |           |            |            |          | NAIC     |
|             |                                       |      |          |              |           |               |            |               |               |             |             |             |             |           |               |            |           |            |            |          | Desig-   |
|             |                                       |      |          |              |           |               |            |               |               |             |             |             |             |           |               |            |           |            |            |          | nation.  |
|             |                                       |      |          |              |           |               |            |               |               |             |             |             |             |           |               |            |           |            |            |          | NAIC     |
|             |                                       |      |          |              |           |               |            |               |               |             |             |             | Total       | Total     |               |            |           |            |            |          | Desig-   |
|             |                                       |      |          |              |           |               |            |               |               |             |             | Current     | Change in   |           |               |            |           |            | Bond       |          | nation   |
|             |                                       |      |          |              |           |               |            |               |               |             |             | Year's      | Book/       | Exchange  | Book/         |            |           |            | Interest/  |          | Modifier |
|             |                                       |      |          |              |           |               |            |               | Prior Year    |             | Current     | Other Than  |             | Change in | Adjusted      | Foreign    |           |            | Stock      | Stated   | and      |
|             |                                       |      |          |              |           |               |            |               | Book/         | Unrealized  | Year's      | Temporary   | ,           | Book      | Carrying      | Exchange   | Realized  |            | Dividends  | Con-     | SVO      |
| CUSIP       |                                       |      |          |              | Number of |               |            |               | Adjusted      | Valuation   | (Amor-      | Impairment  |             | /Adjusted | Value at      | Gain       |           | Total Gain | Received   | tractual | Admini-  |
| Ident-      |                                       | For- | Disposal | Name         | Shares of | Consid-       |            | Actual        | Carrying      | Increase/   | tization)/  | Recog-      | (11 + 12 -  | Carrying  | Disposal      | (Loss) on  | (Loss) on | (Loss) on  | During     | Maturity | strative |
| ification   | Description                           | eign |          | of Purchaser | Stock     | eration       | Par Value  | Cost          | Value         | (Decrease)  | Accretion   | 0           | 13)         | Value     | Date          | Disposal   | Disposal  | Disposal   | Year       | Date     | Symbol   |
|             | TIMEC 1535 LIMITED PROJECT NEPTUNE    | B    |          | DIRECT       | 2,825.000 | 1.590.684     | i ai value |               |               | (872,462)   | Accietion   | Tilzeu      | (872,462)   |           |               | - Disposal | 1,590,644 | 1,590,645  | Teal       | Date     | Symbol   |
|             | Subtotal - Common Stocks - Industria  | land |          |              |           | ,,            | XXX        |               |               |             |             |             |             |           |               |            |           |            |            | XXX      | XXX      |
|             | ISHARES TRUST RUSSELL 2000 INDEX FUND |      |          |              | 2,369.000 | 1,590,684     | ~~~        |               | 855,816       | (872,462)   |             |             | (872, 462)  |           | 39            | 1          | 1,590,644 | 1,590,645  |            | ~~~~     | ~~~      |
|             |                                       |      |          | various      |           |               |            |               |               | , ,         |             |             |             |           |               |            |           |            |            |          | XXX      |
|             | Subtotal - Common Stocks - Mutual F   | unas |          |              |           | 530,822       | XXX        | 383,477       | 370,946       | (93, 162)   |             |             | (93, 162)   |           | 383,477       | -          | 147,345   | 147,345    | 1,079      | XXX      |          |
|             | otal - Common Stocks - Part 4         |      |          |              |           | 21,596,499    | XXX        | 15,717,644    | 17,342,650    | (5,323,875) |             |             | (5,323,875) | ( , ,     | 15,717,644    | 50,974     | 5,375,531 | 5,426,505  | 132,506    | XXX      | XXX      |
| 9799998. T  | otal - Common Stocks - Part 5         |      |          |              |           | XXX           | XXX        | XXX           | XXX           | XXX         | XXX         | XXX         | XXX         | XXX       | XXX           | XXX        | XXX       | XXX        | XXX        | XXX      | XXX      |
| 9799999. T  | otal - Common Stocks                  |      |          |              |           | 21,596,499    | XXX        | 15,717,644    | 17,342,650    | (5,323,875) |             |             | (5,323,875) | (535,369) | 15,717,644    | 50,974     | 5,375,531 | 5,426,505  | 132,506    | XXX      | XXX      |
| 9899999. T  | otal - Preferred and Common Stocks    | 3    |          |              |           | 32,243,266    | XXX        | 27, 193, 601  | 28,819,682    | (5,323,875) | (1,230,711) | )           | (6,554,586) | (535,369) | 25,963,965    | 52,924     | 5,774,027 | 5,826,951  | 585,853    | XXX      | XXX      |
| 9999999 - 7 | Totals                                |      |          |              |           | 1,109,805,957 | XXX        | 1,064,040,336 | 1,014,432,783 | (5,315,813) | 313,478     |             | (5,002,335) | (535,364) | 1,088,810,728 | 134,342    | 8,450,424 | 8,584,766  | 33,846,659 | XXX      | XXX      |

### **SCHEDULE DB - PART A - SECTION 1**

| -                    | T                       | T             |                 | 1                                   |              |              |                |               |           |                                         |              |         | ent Stateme   |                 |                                       |                                         |             |             |           |         |               |
|----------------------|-------------------------|---------------|-----------------|-------------------------------------|--------------|--------------|----------------|---------------|-----------|-----------------------------------------|--------------|---------|---------------|-----------------|---------------------------------------|-----------------------------------------|-------------|-------------|-----------|---------|---------------|
| 1                    | 2                       | 3             | 4               | 5                                   | 6            | 7            | 8              | 9             | 10        | 11                                      | 12           | 13      | 14            | 15 16           | 17                                    | 18                                      | 19          | 20          | 21        | 22      | 23            |
|                      |                         |               |                 |                                     |              |              |                |               |           | Cumulative                              |              |         |               |                 |                                       |                                         |             |             |           |         |               |
|                      |                         |               |                 |                                     |              |              |                |               |           | Prior                                   | Current      |         |               |                 |                                       |                                         |             |             |           |         |               |
|                      | Description             |               |                 |                                     |              |              |                |               |           | Year(s)                                 | Year Initial |         |               |                 |                                       |                                         |             |             |           |         |               |
|                      | of Item(s)              |               |                 |                                     |              |              |                |               | Strike    | Initial Cost                            | Cost of      |         |               |                 |                                       |                                         |             |             |           | Credit  | Hedge         |
|                      |                         |               |                 |                                     |              |              |                |               |           |                                         |              |         |               |                 |                                       | Total                                   | Current     | Adjustment  |           |         |               |
|                      | Hedged,                 |               |                 |                                     |              |              |                |               | Price,    | of Un-                                  | Un-          |         | <b>D</b> 1/   |                 |                                       | Total                                   | Current     | Adjustment  |           | Quality | Effectiveness |
|                      | Used for                |               | Type(s)         |                                     |              | Date of      |                |               | Rate or   | discounted                              |              |         | Book/         |                 | Unrealized                            | Foreign                                 | Year's      | to Carrying |           | of      | at Inception  |
|                      | Income                  | Schedule/     | of              |                                     |              | Maturity     | Number         |               | Index     | Premium                                 | Premium      | Current | Adjusted      |                 | Valuation                             | Exchange                                | (Amorti-    | Value of    |           | Refer-  | and at        |
|                      | Generation              | Exhibit       | Risk(s)         | Exchange, Counterparty              | Trade        | or           | of             | Notional      | Received  | (Received)                              | (Received)   | Year    | Carrying      |                 | Increase/                             | Change in                               | zation)/    | Hedged      | Potential | ence    | Quarter-end   |
| Description          | or Replicated           | Identifier    | (a)             | or Central Clearinghouse            | Date         | Expiration   | Contracts      | Amount        | (Paid)    | Paid                                    | Paid         | Income  | Value         | Code Fair Value | (Decrease)                            | B./A.C.V.                               | Accretion   | Item        | Exposure  | Entity  | (b)           |
| CALL OPTION ON SEP21 |                         |               |                 |                                     |              |              |                |               |           |                                         |              |         |               |                 |                                       |                                         |             |             |           |         |               |
| SPX @3375            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                | 08/21/2020   | 09/17/2021 . |                |               | 3,375.00  | 2,976,600                               |              |         | 9,272,500     |                 | )                                     |                                         | 4, 171, 500 |             |           |         | 100/100       |
| CALL OPTION ON SEP21 |                         |               |                 |                                     |              |              |                |               | -         |                                         |              |         |               |                 |                                       |                                         |             |             |           |         |               |
| SPX @3375            | EQUITY INDEX ANNUITY    | EXHIBIT 5     | Equity/Index.   | CBOE                                | 08/21/2020   | .09/17/2021  |                |               | 3,375.00  |                                         |              |         | 2,318,125     |                 | 5                                     |                                         | 1,042,875   |             |           |         | 100/100       |
| CALL OPTION ON SEP21 |                         |               |                 |                                     |              |              |                |               |           |                                         |              |         |               |                 |                                       |                                         |             |             |           |         |               |
| SPX @3375            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                |              | 09/17/2021 . |                |               | 3,375.00  | 2,887,500                               |              |         |               |                 | 5                                     |                                         | 3, 128, 625 |             |           |         | 100/100       |
| CALL OPTION ON SEP21 |                         |               |                 |                                     |              |              |                |               | -         |                                         |              |         |               |                 |                                       |                                         |             |             |           |         |               |
| SPX @3375            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                | . 12/01/2020 | .09/17/2021  |                |               | 3,375.00  | 1,317,000                               |              |         | 2,781,750     |                 | )                                     |                                         | 1,251,450   |             |           |         | 100/100       |
| CALL OPTION ON SEP21 |                         |               |                 |                                     |              |              |                |               | -         |                                         |              |         |               |                 |                                       |                                         |             |             |           |         |               |
| SPX @3400            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                | 09/18/2020   | 09/17/2021 . |                |               |           | 1,253,900                               |              |         | 4,513,750     | 4,513,750       | )                                     |                                         | 2,059,500   |             |           |         | 100/100       |
| CALL OPTION ON SEP21 |                         |               | 1               |                                     |              |              |                |               | ,         | ,,                                      |              |         |               |                 |                                       |                                         | ,,          |             |           |         |               |
| SPX @3400            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                |              | 09/17/2021 . |                |               | 3,400.00  | 1,266,000                               |              |         | 2,708,250     |                 | )                                     |                                         | 1,235,700   |             |           |         | 100/100       |
| CALL OPTION ON SEP21 |                         |               | 1               |                                     |              |              |                |               | ,         | , ,                                     |              |         | , , ,         |                 |                                       |                                         | ,,          |             |           |         |               |
| SPX @3400            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                |              | 09/17/2021 . | 100            |               |           | 4,451,000                               |              |         | 9,027,500     |                 | )                                     |                                         | 4, 119,000  |             |           |         | 100/100       |
| CALL OPTION ON SEP21 | Luonn noth              | 2.4.1.5.1. 0  | Equility/ much  |                                     |              |              |                |               |           |                                         |              |         |               |                 |                                       |                                         |             |             |           |         |               |
| SPX @3475            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                | 10/23/2020   |              |                |               | 3,475.00  | 4,004,418                               |              |         | 12,447,750    |                 | )                                     |                                         | 5,934,000   |             |           |         | 100/100       |
| CALL OPTION ON SEP21 | Edotti index Antoriti . | EMILIBITI 0   | Equility/ muck. |                                     |              |              |                |               |           |                                         |              |         |               |                 | · · · · · · · · · · · · · · · · · · · |                                         |             | •••••       |           |         | 100/ 100      |
| SPX @3475            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                |              | 09/17/2021 . | 40             |               | 3,475.00  | 1,474,000                               |              |         | 3,319,400     |                 | 1                                     |                                         | 1,582,400   |             |           |         | 100/100       |
| CALL OPTION ON DEC21 | EQUITE INDEX ANNOTE:    | EAIIDII 5     | Equility/ much. |                                     | 12/ 01/ 2020 |              |                |               |           |                                         |              |         |               |                 | ,                                     |                                         |             |             |           |         | 100/ 100      |
| SPX @3575            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                |              | 12/17/2021 . | 150            |               | 3,575.00  | 4,239,000                               |              |         | 11,370,750    |                 | 1                                     |                                         | 5,394,000   |             |           |         | 100/100       |
| CALL OPTION ON DEC21 | EQUITE INDEX ANNOTE:    | EMILDIT 5     | Equity/ muck.   | 000E 3233001E10073001E104           |              | 12/11/2021 . | 150            |               |           |                                         |              |         |               |                 | ,                                     |                                         |             |             |           |         | 100/ 100      |
| SPX 03575            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index    | CBOE                                |              | 12/17/2021 . | 25             |               | 3,575.00  | 1, 174, 250                             |              |         | 2,653,175     |                 |                                       |                                         | 1,258,600   |             |           |         | 100/100       |
| CALL OPTION ON DEC21 | EQUIT INDEX ANNUIT.     | ENTIDII J     | Equity/Index.   | UDUE                                | 12/01/2020   | 12/11/2021 . |                |               |           | 1, 174,230                              |              |         | 2,000,170     | 2,000,175       | ,                                     |                                         |             |             |           |         | 100/100       |
| SPX @3700            | FOULTY INDEX ANNULTY    |               | Equity/Index    | CBOE                                |              | 12/17/2021 . |                |               |           | 5, 187,688                              |              |         | 11 040 150    |                 |                                       |                                         | 6 116 100   |             |           |         | 100/100       |
| CALL OPTION ON JAN22 | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                | 12/ 10/ 2020 | 12/11/2021 . |                |               |           |                                         | •••••        |         | 11,949, 150   |                 | ,                                     | •••••                                   | 6, 116, 100 | •••••       | •••••     |         | 100/100       |
| SPX @3775            | FOULTY INDEX ANNULTY    |               | E i ku / La dau |                                     | 01/00/0001   | 01/01/0000   | 150            | 57 000 050    | 0 775 00  |                                         | E 100 100    |         | 0.041.500     | 0.041.50        | ,                                     |                                         | 0.015.400   |             |           |         | 100/100       |
| CALL OPTION ON JAN22 | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                | 01/22/2021   | 01/21/2022 . | 150            |               | 3,775.00  |                                         | 5, 126, 100  |         | 8,941,500     | 8,941,500       | ,                                     |                                         | 3,815,400   |             |           |         | 100/100       |
|                      |                         |               |                 |                                     | 00 (40 (0004 | 04 (04 (0000 | 450            | 50,000,050    | 0.005.00  |                                         | 4 450 500    |         | 7 004 050     | 7 004 05        |                                       |                                         | 0 004 750   |             |           |         | 400 (400      |
| SPX @3925            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE 529900RLNSGA90UPEH54           | 02/19/2021   | 01/21/2022 . | 150            |               | 3,925.00  | • • • • • • • • • • • • • • • • • • • • | 4,459,500    |         | 7,061,250     | 7,061,250       | ,                                     | • • • • • • • • • • • • • • • • • • • • | 2,601,750   | •••••       | •••••     |         | 100/100       |
| CALL OPTION ON DEC21 |                         | EVALUALT E    |                 |                                     |              | 10/17/0001   | 50             | 10 055 750    |           |                                         | 0 400 050    |         | 0.450.050     | 0.450.05        |                                       |                                         | 1 0 15 000  |             |           |         | 100 (100      |
| SPX @3650            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE 529900RLNSGA90UPEH54           | 02/26/2021   | 12/17/2021 . |                |               |           |                                         | 2, 106, 350  |         | 3 , 452 , 250 |                 | ,                                     | •••••                                   | 1,345,900   |             |           |         | 100/100       |
| CALL OPTION ON MAR22 |                         |               |                 |                                     |              |              |                |               |           |                                         |              |         |               |                 |                                       |                                         |             |             |           |         |               |
| SPX @3950            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                | 03/22/2021   | 03/18/2022 . | 150            |               | 3,950.00  |                                         | 4,421,700    |         | 7, 149,000    | 7,149,000       | ,                                     |                                         | 2,727,300   | •••••       | •••••     |         | 100/100       |
| CALL OPTION ON JAN22 |                         |               |                 |                                     |              |              |                |               |           |                                         |              |         |               |                 |                                       |                                         |             |             |           |         |               |
| SPX @3700            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE 529900RLNSGA90UPEH54           | 03/29/2021   | 01/21/2022 . |                |               |           |                                         | 3,313,138    |         | 4,954,875     |                 |                                       |                                         | 1,641,737   |             |           |         | 100/100       |
| CALL OPTION ON MAR22 |                         |               |                 |                                     |              |              |                |               |           |                                         |              |         |               |                 |                                       |                                         |             |             |           |         |               |
| SPX @4175            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                | 04/23/2021   | 03/18/2022 . | 150            |               | 4, 175.00 |                                         | 4, 123,800   |         | 4,632,000     | 4,632,000       | )                                     |                                         |             |             |           |         | 100/100       |
| CALL OPTION ON MAR22 |                         |               |                 |                                     |              |              |                |               |           |                                         |              |         |               |                 |                                       | 1                                       |             |             |           |         |               |
| SPX @3825            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE 529900RLNSGA90UPEH54           | 05/19/2021   | 03/18/2022 . |                | 12,347,040    | 3,825.00  |                                         | 1,388,467    |         | 1,730, 100    | 1,730,100       | )                                     |                                         |             |             |           |         | 100/100       |
| CALL OPTION ON JUL21 |                         |               |                 |                                     |              |              |                |               |           |                                         |              |         |               |                 |                                       | 1                                       |             |             |           |         |               |
| SPX @3225            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE                                | 05/19/2021   | 07/16/2021 . | 160            |               | 3,225.00  |                                         | 14,095,880   |         | 17, 198, 400  | 17, 198, 400    |                                       |                                         | 3, 102, 520 |             |           |         | 100/100       |
| CALL OPTION ON JUN22 |                         |               |                 |                                     |              |              |                |               |           |                                         |              |         |               |                 |                                       | 1                                       |             |             |           |         |               |
| SPX @4175            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   | CBOE 529900RLNSGA90UPEH54           | 05/25/2021   | 06/17/2022 . | 150            |               | 4, 175.00 |                                         | 4,589,100    |         | 5 , 320 , 500 | 5,320,500       | )                                     |                                         | 731,400     |             | ·         |         | 100/100       |
| CALL OPTION ON JUN22 |                         |               | <b>_</b>        |                                     |              |              |                |               |           |                                         |              |         |               |                 | .                                     |                                         |             | 1           | 1         |         |               |
| SPX @4250            | EQUITY INDEX ANNUITY .  | EXHIBIT 5     | Equity/Index.   |                                     | 06/18/2021   | 06/17/2022 . |                |               | 4,250.00  |                                         | 3,569,100    |         | 4,578,000     | 4,578,000       |                                       |                                         | 1,008,900   |             |           |         | 100/100       |
| 00199999999. Subt    | total - Purchased Op    | otions - Hedg | ing Effective   | e Excluding Variable Annuity Guarar | tees Under S | SAP No.108   | 8 - Call Optic | ons and Warra | ants      | 30,975,505                              |              |         | 144,334,350   | XXX 144,334,35  | )                                     |                                         | 55,118,490  |             |           | XXX     | XXX           |
| 0079999999. Subt     | total - Purchased Op    | otions - Hedg | ing Effective   | e Excluding Variable Annuity Guarar | tees Under S | SAP No.108   | 8              |               |           | 30,975,505                              | 47, 193, 135 |         | 144,334,350   | XXX 144,334,35  | )                                     |                                         | 55,118,490  |             |           | XXX     | XXX           |
|                      |                         |               |                 | e Variable Annuity Guarantees Unde  |              |              |                |               |           |                                         |              |         |               | XXX             |                                       |                                         |             |             |           | XXX     | XXX           |
| RATE CAP ON USISDA05 |                         |               | Interest        | JPMORGAN CHASE                      |              | 1            |                |               |           |                                         |              |         | 1             |                 | 1                                     | 1                                       |             | 1           | 1         |         |               |
| RESET ANN            | T-LINKED PRODUCTS       | EXHIBIT 5     | Rate            | BANK, N.A                           | 08/15/2016   | 07/15/2021   |                |               |           |                                         |              |         |               |                 |                                       |                                         |             | 1           | 1         |         | 0002          |
| RATE CAP ON USISDA05 |                         | v             | Interest        | JPMORGAN CHASE                      |              |              |                |               |           |                                         |              |         |               |                 |                                       |                                         |             |             |           |         |               |
| RESET ANN            | T-LINKED PRODUCTS       | EXHIBIT 5     | Rate            | BANK, N.A                           |              | 07/15/2021 . |                |               |           | 5,455                                   |              |         |               |                 |                                       |                                         |             | 1           | 1         |         | 0002          |
| RATE CAP ON USISDA05 | - EINNED I NUDUUTO      | EAIIDIT 5     | Interest        | JPMORGAN CHASE                      |              |              |                |               |           |                                         |              |         | · []          |                 | 1                                     |                                         |             | 1           |           |         | 0002          |
| RESET ANN            | T-LINKED PRODUCTS       | EXHIBIT 5     | Rate            | BANK, N.A                           |              |              |                |               | 1.22      |                                         |              |         |               |                 |                                       | 1                                       |             |             |           |         | 0002          |
| RATE CAP ON USISDA05 | - EININED I NUDUUTO     | LAIIDH J      | Interest        | JPMORGAN CHASE                      |              |              |                |               |           |                                         |              |         |               |                 |                                       |                                         |             |             |           |         | 0002          |
| RESET ANN            | T-LINKED PRODUCTS       | EXHIBIT 5     | Rate            | BANK, N.A                           | 09/19/2016   | 08/15/2021 . |                |               |           |                                         |              |         |               |                 |                                       | 1                                       |             |             |           |         | 0002          |
| RATE CAP ON USISDA05 | - EINNED I NUDUUTO      | LAIIDIT J     | Interest        | JPMORGAN CHASE                      |              |              |                |               |           |                                         |              |         | · []          |                 | 1                                     |                                         |             | 1           |           |         | 0002          |
| RESET ANN            | T-LINKED PRODUCTS       | EXHIBIT 5     | Rate            | BANK, N.A                           |              |              |                | 500.000       | 1.67      |                                         |              |         |               |                 |                                       | 1                                       |             |             |           |         | 0002          |
| NLOET ANN            | 1-LINKED FRUDUCIS       | LVUIDII 2     | nale            | DAININ, N.A                         |              |              |                |               | I.0/      |                                         |              |         |               |                 |                                       |                                         |             |             |           |         | 0002          |

## **SCHEDULE DB - PART A - SECTION 1**

|                      |                   |             |          | 1                               | Showing a     |                |           |             |          | and Forwards   |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
|----------------------|-------------------|-------------|----------|---------------------------------|---------------|----------------|-----------|-------------|----------|----------------|-------------|---------|----------|---------|-----------|------------|-----------|-----------------------------------------|--------------------------------------------------|-----------|---------|---------------|
| 1                    | 2                 | 3           | 4        | 5                               | 6             | 7              | 8         | 9           | 10       | 11             | 12          | 13      | 14       | 15      | 16        | 17         | 18        | 19                                      | 20                                               | 21        | 22      | 23            |
|                      |                   |             |          |                                 |               |                |           |             |          | Cumulative     |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
|                      |                   |             |          |                                 |               |                |           |             |          |                | <b>a</b> .  |         |          |         |           |            |           |                                         |                                                  |           |         |               |
|                      |                   |             |          |                                 |               |                |           |             |          | Prior          | Current     |         |          |         |           |            |           |                                         |                                                  |           |         |               |
|                      | Description       |             |          |                                 |               |                |           |             |          | Year(s) Ye     | ear Initial |         |          |         |           |            |           |                                         |                                                  |           |         |               |
|                      | of Item(s)        |             |          |                                 |               |                |           |             | Strike   | • • •          | Cost of     |         |          |         |           |            |           |                                         |                                                  |           | Credit  | Hedge         |
|                      |                   |             |          |                                 |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
|                      | Hedged,           |             |          |                                 |               |                |           |             | Price,   | of Un-         | Un-         |         |          |         |           |            | Total     | Current                                 | Adjustment                                       |           | Quality | Effectiveness |
|                      | Used for          |             | Type(s)  |                                 |               | Date of        |           |             | Rate or  | discounted dis | iscounted   |         | Book/    |         |           | Unrealized | Foreign   | Year's                                  | to Carrving                                      |           | of      | at Inception  |
|                      |                   | Sebadulo/   | of       |                                 |               | Maturity       | Number    |             | Index    |                | Premium     | Curront |          |         |           | Valuation  | Exchange  | (Amorti-                                | Value of                                         |           | Refer-  |               |
|                      | Income            | Schedule/   | Ο.       |                                 |               |                |           |             |          |                |             | Current | Adjusted |         |           |            |           |                                         |                                                  |           |         | and at        |
|                      | Generation        | Exhibit     | Risk(s)  | Exchange, Counterparty          | Trade         | or             | of        | Notional    | Received | (Received) (R  | Received)   | Year    | Carrying |         |           | Increase/  | Change in | zation)/                                | Hedged                                           | Potential | ence    | Quarter-end   |
| Description          | or Replicated     | Identifier  | (a)      | or Central Clearinghouse        | Date          | Expiration     | Contracts | Amount      | (Paid)   | Paid           | Paid        | Income  | Value    | Code Fa | air Value | (Decrease) | B./A.C.V. | Accretion                               | Item                                             | Exposure  | Entity  | (b)           |
| RATE CAP ON USISDA05 | er repricated     | laonanoi    | (-)      | JPMORGAN CHASE                  | 2410          | Expiration     | 001111000 | 7 1110 1111 | (1 4.4)  |                |             | income  | 1 4140   | 0000 11 |           | (200.0000) | 5.7.0.0.1 | 71001011011                             |                                                  | Expoone   | Linary  | (2)           |
|                      |                   |             | Interest |                                 |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A 7H6GLXDRUGQFU57RNE97  | 11/14/2016    | 10/15/2021 .   |           |             | 1.67     | 6,909          |             |         |          |         |           |            |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 02/08/2017    | 01/15/2022 .   |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| HATE CAP UN USTSDAUS |                   | EVILLE IT E |          |                                 | 00 (00 (00 17 | 04/45/0000     |           | 400.000     | 4.00     | 0.000          |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A 7H6GLXDRUGQFU57RNE97  | 02/08/2017    | 01/15/2022 .   |           |             | 1.90     |                |             |         |          |         |           |            |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       | 05/15/2017    | 04/15/2022     |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   | 1           | Interest | JPMORGAN CHASE                  | 1             |                |           | ,           |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   |          | BANK, N.A                       | 05/15/0017    | 04/15/2022 .   |           | 000 000     | 4 00     |                |             |         |          |         |           |            |           | 1                                       |                                                  |           |         | 0002          |
|                      | T-LINKED PRODUCTS | CARIDII 0   | . Rate   |                                 | 05/15/2017    | 04/ 13/2022 .  |           |             | 1.92     |                |             |         | •••••    |         |           |            |           |                                         | ·                                                |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  | 1             |                |           |             |          |                |             |         |          |         |           |            |           | 1                                       |                                                  |           |         |               |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A                       | 07/13/2017    | 06/15/2022 .   |           |             | 1.94     |                |             |         |          |         |           | (3)        |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  | 1             | 1              | 1         |             | 1        |                |             |         |          | 1       |           | 1          |           | 1                                       | 1                                                |           | 1       | 1             |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       | 07/13/2017    | 06/15/2022 .   | 1         |             | 1.94     |                |             |         |          |         |           | (1)        |           | 1                                       |                                                  |           |         | 0002          |
|                      |                   | EATION J    |          |                                 |               |                |           |             |          |                |             |         |          |         |           | (1)        |           |                                         |                                                  |           |         |               |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  |               | 00/15          | 1         |             |          |                |             |         |          |         | -         |            |           | 1                                       |                                                  |           |         |               |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A                       | 09/18/2017    | 08/15/2022 .   |           | 1,300,000   | 1.91     |                |             |         | 4        |         | 4         | (17)       |           |                                         | .                                                |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       | 10/16/2017    | 09/15/2022 .   |           |             | 2.01     |                |             |         | 18       |         | 18        | 2          |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   | E/1110111 0 | Interest | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         | 0002          |
|                      |                   | EVILLE IT E |          |                                 | 10 (10 (00 17 | 00/15/0000     |           | 400.000     |          | 0, 100         |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A 7H6GLXDRUGQFU57RNE97  | 10/16/2017    | 09/15/2022 .   |           |             | 2.01     | 2,469          |             |         | 2        |         | 2         |            |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A                       | 11/14/2017    | 10/15/2022 .   |           |             | 2.13     | 17,063         |             |         | 36       |         | 36        | 19         |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  |               |                |           | , ,         |          | , .            |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       |               | 10/15/2022 .   |           |             |          |                |             |         | 5        |         | 5         |            |           |                                         |                                                  |           |         | 0002          |
|                      |                   | EARIDII J   |          |                                 | 11/ 14/ 2017  | 10/ 13/ 2022 . |           |             |          | 2,400          |             |         |          | •••••   |           | o          |           | • • • • • • • • • • • • • • • • • • • • |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A 7H6GLXDRUGQFU57RNE97  | 12/21/2017    | 11/15/2022 .   |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       | 01/11/2018    | 12/15/2022 .   |           |             | 2.37     |                |             |         | 74       |         | 74        | 52         |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   | 2/4/10/11 0 | Interest | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
|                      |                   |             |          |                                 | 04/40/0040    | 00/45/0000     |           | 000.000     | 0.70     | 40, 470        |             |         | 404      |         | 404       | 107        |           |                                         |                                                  |           |         | 0000          |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A                       | 04/13/2018    | 03/15/2023 .   |           |             | 2.73     | 16,473         |             |         |          | •••••   | 131       |            |           | • • • • • • • • • • • • • • • • • • • • |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       | 06/18/2018    | 05/15/2023 .   |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       | 09/18/2018    | 08/15/2023 .   |           |             |          |                |             |         | 164      |         | 164       | 147        |           |                                         |                                                  |           |         | 0002          |
|                      |                   | EVUIDII 2   |          |                                 |               | 00/ 13/2023 .  |           |             | ວ.0ວ     |                |             |         | 104      |         | 104       | 147        |           | • • • • • • • • • • • • • • • • • • • • |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   | 1           | Interest | JPMORGAN CHASE                  | 1             |                | 1         |             | 1        |                |             |         |          |         |           |            |           | 1                                       |                                                  |           |         | I I           |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A                       | 09/18/2018    | 08/15/2023 .   |           |             | 3.05     |                |             |         |          |         |           |            |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  | 1             |                |           |             |          |                |             |         |          |         |           |            |           | 1                                       |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       | 04/08/2019    | 03/15/2024 .   |           |             |          |                |             |         | 661      |         | 661       | .543       |           | 1                                       |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             |          | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |
|                      |                   |             | Interest |                                 | 04/00/00/10   | 00/45/0001     |           | 400.000     | 0.05     | 0.000          |             |         | 105      |         |           |            |           | 1                                       |                                                  |           |         | 0000          |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A                       | 04/08/2019    | 03/15/2024 .   |           |             |          |                |             |         |          |         |           |            |           |                                         | · • • • • • • • • • • • • • • • • • • •          |           |         | 0002          |
| RATE CAP ON USISDA05 |                   | 1           | Interest | JPMORGAN CHASE                  | 1             |                | 1         |             | 1        |                |             |         |          |         |           |            |           | 1                                       |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       | 07/11/2019    | 06/15/2024 .   | L         |             |          |                |             |         |          | [       |           | 588        |           | L                                       | .L                                               |           |         | 0002          |
| RATE CAP ON USISDA05 |                   | 1           | Interest | JPMORGAN CHASE                  |               |                |           | ,           |          |                |             |         |          |         |           |            |           |                                         | 1                                                |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       | .07/11/2019   |                | 1         |             |          | .4,960         |             |         |          | 1       |           | 588        |           | 1                                       | 1                                                |           |         | 0002          |
|                      |                   | CARIDII 0   |          |                                 |               |                |           |             | 1.85     | 4,900          |             |         |          |         |           |            |           |                                         | · [ ]                                            |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  | 1             |                |           |             |          | 1              |             |         |          |         |           |            |           | 1                                       |                                                  |           |         |               |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A                       | 09/16/2019    | 08/15/2024     |           |             | 1.65     |                |             |         |          |         |           |            |           |                                         | .                                                |           |         | 0002          |
| RATE CAP ON USISDA05 |                   | 1           | Interest | JPMORGAN CHASE                  | 1             |                | 1         |             | 1        |                |             |         |          | 1       |           |            |           | 1                                       | 1                                                |           |         | 1             |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 09/16/2019    | 08/15/2024 .   |           |             |          |                |             |         |          |         | 1.714     |            |           | 1                                       |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   | v           |          | JPMORGAN CHASE                  |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         | -                                                |           |         |               |
| DEGET ANN            |                   |             | Interest |                                 | 10/05/00/10   | 44 (45 (000))  |           | 000 000     |          | 0.050          |             |         | 0.015    |         | 0.015     | 4 545      |           | 1                                       |                                                  |           |         | 0000          |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A                       | . 12/05/2019  | 11/15/2024 .   |           |             | 1.60     |                |             |         | 2,245    |         | 2,245     | 1,515      |           | ·                                       | • <b> </b> • • • • • • • • • • • • • • • • • • • |           |         | 0002          |
| RATE CAP ON USISDA05 |                   | 1           | Interest | JPMORGAN CHASE                  | 1             |                | 1         |             | 1        |                |             |         |          |         |           |            |           | 1                                       |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       | 03/06/2020    | 02/15/2025 .   |           |             | 0.66     |                |             |         |          | I       |           |            |           |                                         |                                                  |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  | 1             |                |           |             |          |                |             |         |          |         |           | ,          |           |                                         |                                                  |           |         |               |
| RESET ANN            |                   | EXHIBIT 5   | Rate     | BANK, N.A                       | .06/02/2020   |                | 1         |             | 0.36     | .7,560         |             |         |          |         |           |            |           | 1                                       |                                                  |           |         | 0002          |
|                      |                   | LVIIDIL 2   |          |                                 |               |                |           |             |          |                |             |         |          |         |           |            |           | ·                                       | • <b> </b> • • • • • • • • • • • • • • • • • • • |           |         | VVV2          |
| RATE CAP ON USISDA05 |                   | 1           | Interest | JPMORGAN CHASE                  | 1             |                | 1         |             | 1        | 1              |             |         |          | 1       |           |            |           | 1                                       | 1                                                |           |         | I I           |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A 7H6GLXDRUGQFU57RNE97  | 06/02/2020    | 05/15/2025 .   |           |             | 0.36     | 5,040          |             |         | 8,207    |         |           |            |           |                                         | .                                                |           |         | 0002          |
| RATE CAP ON USISDA05 |                   |             | Interest | JPMORGAN CHASE                  | 1             |                |           |             |          |                |             |         |          |         |           |            |           | 1                                       |                                                  |           |         |               |
| RESET ANN            | T-LINKED PRODUCTS | EXHIBIT 5   | Rate     | BANK, N.A. 7H6GLXDRUGQFU57RNE97 | .09/10/2020   |                |           | 200,000     | 0.34     | 6,000          |             |         |          |         |           |            |           | 1                                       |                                                  |           |         | 0002          |
|                      |                   |             |          |                                 |               |                |           |             |          |                |             |         |          |         |           |            |           |                                         |                                                  |           |         |               |

### **SCHEDULE DB - PART A - SECTION 1**

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| RATE CAP ON USISDA05                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   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| 0439999999. 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Tota<br>CALL 0PTION ON SEP21                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | total - 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Other<br>s - Call Optio<br>s - Put Optior<br>s - Caps<br>s - Caps<br>s - Floors<br>s - Collars<br>s - Other                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | r<br>ns and Warr<br>ns                                                                                                                        | ants           |                                                                                                                                                                                   |                                                                                                                    |                                                                                                              |              |                                                                                               |                                                                                         | 33,757,223<br>361,950<br>34,119,173                                                                                                        | 31,400                 |             | 145,287,520<br>86,149<br>145,373,669                                                                                                          | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX       | 150,215,940<br>86,149<br>150,302,089                                                                                                                                        |            |           | 53,723,778                                                                                                                                                                                 |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX              | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX                                                                 |
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Tota<br>CALL 0PTION ON SEP21<br>SPX @a625                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | atotal - Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | otions - Other<br>s - Call Optio<br>s - Put Optior<br>s - Caps<br>s - Caps<br>s - Floors<br>s - Collars<br>s - Other                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | r<br>ons and Wari                                                                                                                             |                | . 529900PLINSGA90UPEH54 .                                                                                                                                                         |                                                                                                                    | 09/17/2021 .                                                                                                 |              |                                                                                               |                                                                                         | 33,757,223<br>361,950                                                                                                                      | 31,400                 |             | 145,287,520<br>86,149                                                                                                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX       | 150,215,940<br>86,149                                                                                                                                                       |            |           | 53,723,778                                                                                                                                                                                 |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX              | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX                                                                              |
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Tota<br>CALL 0PTION ON SEP21                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | total - Purchased Op<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | otions - Other<br>s - Call Optio<br>s - Put Optior<br>s - Caps<br>s - Caps<br>s - Floors<br>s - Collars<br>s - Other                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | r<br>ns and Warr<br>ns                                                                                                                        | ants           |                                                                                                                                                                                   |                                                                                                                    | 09/17/2021 .                                                                                                 |              |                                                                                               |                                                                                         | 33,757,223<br>361,950<br>34,119,173                                                                                                        | 31,400                 |             | 145,287,520<br>86,149<br>145,373,669                                                                                                          | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX       | 150,215,940<br>86,149<br>150,302,089                                                                                                                                        |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)                                                                                                                                      |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX              | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX                                                                 |
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Tota<br>CALL 0PTION ON SEP21<br>SPX @a625                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | total - Purchased Op<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | tions - Other<br>- Call Optio<br>- Put Optior<br>- Caps<br>- Caps<br>- Caps<br>- Collars<br>- Collars<br>- Other<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | r<br>ns and Warr<br>ns                                                                                                                        | CBOE           | . 529900RLNSGA90UPEH54 .                                                                                                                                                          | 08/21/2020 .                                                                                                       | .09/17/2021 .                                                                                                |              |                                                                                               |                                                                                         | 33,757,223<br>361,950<br>34,119,173<br>(809,550)                                                                                           | 31,400<br>47,224,535   |             | 145,287,520<br>86,149<br>145,373,669                                                                                                          | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX       | 150,215,940<br>86,149<br>150,302,089                                                                                                                                        |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)                                                                                                                                      |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX              | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX                                                                 |
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Tota<br>CALL 0PTION ON SEP21<br>SPX 68625<br>CALL 0PTION ON SEP21<br>SPX 68625                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | total - 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Other<br>- Call Optio<br>- Put Optior<br>- Caps<br>- Caps<br>- Caps<br>- Collars<br>- Collars<br>- Other<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | r<br>ns and Wari<br>ns<br>Equity/Index.                                                                                                       | CBOE           |                                                                                                                                                                                   |                                                                                                                    |                                                                                                              |              |                                                                                               |                                                                                         | 33,757,223<br>361,950<br>34,119,173<br>(809,550)                                                                                           | 31,400<br>47,224,535   |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)                                                                                           | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX       | 150, 215, 940<br>86, 149<br>150, 302, 089<br>(3, 425, 250)                                                                                                                  |            |           | 53,723,778                                                                                                                                                                                 |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX              | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100                                                            |
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Tota<br>CALL 0PTION ON SEP21<br>SPX @8625<br>CALL 0PTION ON SEP21<br>SPX @8625<br>CALL 0PTION ON SEP21                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | total - 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Other<br>s - Call Optio<br>s - Put Optior<br>s - Caps<br>s - Cops<br>s - Coolars<br>s - Collars<br>s - Other<br>s<br>EXHIBIT 5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | r<br>ns and Wan<br>ns<br>Equity/Index.<br>Equity/Index.                                                                                       | CBOE           | . 529900RLNSGA90UPEH54 .                                                                                                                                                          | 12/01/2020 .                                                                                                       | 09/17/2021 .                                                                                                 |              | 10,987,350                                                                                    | 3,625.00                                                                                | 33,757,223<br>361,950<br>34,119,173<br>(809,550)<br>(802,500)                                                                              | 31,400<br>47,224,535   |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)<br>(2,055,150)                                                                            | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | 150,215,940<br>86,149<br>150,302,089<br>(3,425,250)<br>(2,055,150)                                                                                                          |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)<br>(1,074,600)                                                                                                                       |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX       | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100                                                            |
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Other<br>- Call Optio<br>- Put Optior<br>- Caps<br>- Caps<br>- Caps<br>- Collars<br>- Collars<br>- Other<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | r<br>ns and Wari<br>ns<br>Equity/Index.                                                                                                       | CBOE           |                                                                                                                                                                                   |                                                                                                                    |                                                                                                              |              |                                                                                               |                                                                                         | 33,757,223<br>361,950<br>34,119,173<br>(809,550)<br>(802,500)                                                                              | 31,400<br>47,224,535   |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)                                                                                           | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | 150, 215, 940<br>86, 149<br>150, 302, 089<br>(3, 425, 250)                                                                                                                  |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)                                                                                                                                      |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX       | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100                                                            |
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Other<br>s - Call Optio<br>s - Put Optior<br>s - Caps<br>s - Caps<br>s - Collars<br>s - Collars<br>s - Other<br>s<br>EXHIBIT 5<br>EXHIBIT 5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | r<br>ns and Warn<br>ns<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.                                                                     | CBOE           | . 529900RLNSGA90UPEH54 .<br>. 529900RLNSGA90UPEH54 .                                                                                                                              | 12/01/2020 .<br>09/18/2020 .                                                                                       | 09/17/2021 .<br>09/17/2021 .                                                                                 |              |                                                                                               | 3,625.00                                                                                | 33,757,223<br>361,950<br>34,119,173<br>(809,550)<br>(802,500)<br>(1,326,300)                                                               | 31,400                 |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)                                                             | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | 150,215,940<br>86,149<br>150,302,089<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)                                                                                           |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)<br>(1,074,600)<br>(3,513,000)                                                                                                        |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100<br>100/100                                                        |
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Other<br>s - Call Optio<br>s - Put Optior<br>s - Caps<br>s - Cops<br>s - Coolars<br>s - Collars<br>s - Other<br>s<br>EXHIBIT 5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | r<br>ns and Wan<br>ns<br>Equity/Index.<br>Equity/Index.                                                                                       | CBOE           | . 529900RLNSGA90UPEH54 .                                                                                                                                                          | 12/01/2020 .                                                                                                       | 09/17/2021 .                                                                                                 |              | 10,987,350                                                                                    | 3,625.00                                                                                | 33,757,223<br>361,950<br>34,119,173<br>(809,550)<br>(802,500)                                                                              | 31,400                 |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)<br>(2,055,150)                                                                            | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | 150,215,940<br>86,149<br>150,302,089<br>(3,425,250)<br>(2,055,150)                                                                                                          |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)<br>(1,074,600)                                                                                                                       |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100                                                            |
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To                      | total - Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>EQUITY INDEX ANNUITY .<br>EQUITY INDEX ANNUITY .<br>EQUITY INDEX ANNUITY .                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | tions - 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Other<br>s - Call Optio<br>s - Put Optior<br>s - Caps<br>s - Cops<br>s - Cops<br>s - Colars<br>s - Collars<br>s - Other<br>EXHIBIT 5<br>EXHIBIT 5<br>EXHIBIT 5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | r<br>ns and Warn<br>ns<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.                                   | CBOE           | . 529900RLNSGA90UPEH54 .<br>. 529900RLNSGA90UPEH54 .<br>. 529900RLNSGA90UPEH54 .                                                                                                  | 12/01/2020 .<br>09/18/2020 .<br>09/18/2020 .                                                                       | 09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .                                                                 |              |                                                                                               | 3,625.00<br>3,650.00<br>3,650.00                                                        | 33,757,223<br>361,950<br>34,119,173<br>(809,550)<br>(802,500)<br>(1,326,300)<br>(331,575)                                                  | 31,400                 |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)<br>(1,653,125)<br>(4,959,375)                               | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | 150,215,940<br>86,149<br>150,302,089<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)<br>(1,653,125)<br>(4,959,375)                                                             |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>53,723,778         |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100<br>100/100<br>100/100<br>100/100                                  |
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Other           s - Call Optio           s - Put Optiors           s - Caps           s - Cops           s - Collars           s - Other           s           EXHIBIT 5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | r<br>ns and Warn<br>ns<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.                                                                     | CBOE           | . 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .                                                                  | 12/01/2020 .<br>09/18/2020 .<br>09/18/2020 .<br>11/19/2020 .                                                       | 09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .                                                 |              | 10,987,350<br>36,624,500<br>8,298,675<br>26,864,025                                           | 3, 625.00<br>3, 650.00<br>3, 650.00<br>3, 650.00                                        | 33,757,223<br>361,950<br>34,119,173<br>(809,550)<br>(1,326,300)<br>(1,326,300)<br>(1,571,250)                                              | 31,400                 |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)<br>(1,653,125)                                              | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | 150,215,940<br>86,149<br>150,302,089<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)<br>(1,653,125)                                                                            |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)<br>(1,074,600)<br>(3,513,000)<br>(878,250)<br>(2,634,750)                                                                            |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100<br>100/100<br>100/100<br>100/100                                  |
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Other           s - Call Optio           s - Put Optior           s - Caps           s - Caps           s - Floors           s - Collars           s - Other           s           eXHIBIT 5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | r<br>ns and Warn<br>s<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.                   | CBOE           | . 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .                                     | 12/01/2020 .<br>09/18/2020 .<br>09/18/2020 .<br>11/19/2020 .<br>12/01/2020 .                                       | 09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .                                 |              | 10,987,350<br>36,624,500<br>8,298,675<br>26,864,025<br>10,987,350                             | 3, 625.00<br>3, 650.00<br>3, 650.00<br>3, 650.00<br>3, 650.00                           | 33,757,223<br>361,950<br>34,119,173<br>(809,550)<br>(1,326,300)<br>(1,326,300)<br>(1,571,250)<br>(1,571,250)<br>(759,000)                  | 31,400                 |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)<br>(2,055,150)<br>(1,653,125)<br>(1,953,750)                                              | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | 150,215,940<br>86,149<br>150,302,089<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)<br>(1,653,125)<br>(4,959,375)<br>(1,983,750)                                              |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)<br>(1,074,600)<br>(3,513,000)<br>(3,513,000)<br>(3,513,000)<br>(2,634,750)<br>(1,053,900)                              |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100<br>100/100<br>100/100<br>100/100<br>100/100                       |
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Other           s - Call Optio           s - Put Optiors           s - Caps           s - Cops           s - Collars           s - Other           s           EXHIBIT 5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | r<br>ns and Warn<br>ns<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.                                   | CBOE           | . 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .                                                                  | 12/01/2020 .<br>09/18/2020 .<br>09/18/2020 .<br>11/19/2020 .                                                       | 09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .                                                 |              | 10,987,350<br>36,624,500<br>8,298,675<br>26,864,025                                           | 3, 625.00<br>3, 650.00<br>3, 650.00<br>3, 650.00                                        | 33,757,223<br>361,950<br>34,119,173<br>(809,550)<br>(1,326,300)<br>(1,326,300)<br>(1,571,250)                                              | 31,400                 |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)<br>(1,653,125)<br>(4,959,375)                               | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | 150,215,940<br>86,149<br>150,302,089<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)<br>(1,653,125)<br>(4,959,375)                                                             |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)<br>(1,074,600)<br>(3,513,000)<br>(878,250)<br>(2,634,750)                                                                            |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100<br>100/100<br>100/100<br>100/100                                  |
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Other           s - Call Optio           s - Put Option           s - Caps           s - Caps           s - Floors           s - Collars           s - Other           s           S - Other           s           EXHIBIT 5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | r<br>ns and Warn<br>ns<br>Equity/Index,<br>Equity/Index,<br>Equity/Index,<br>Equity/Index,<br>Equity/Index,<br>Equity/Index,<br>Equity/Index, | CBOE           | 529900RLINSGA90UPEH54     529900RLINSGA90UPEH54     529900RLINSGA90UPEH54     529900RLINSGA90UPEH54     529900RLINSGA90UPEH54     529900RLINSGA90UPEH54                           | 12/01/2020 .<br>.09/18/2020 .<br>.09/18/2020 .<br>.11/19/2020 .<br>.11/19/2020 .                                   | 09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .                 |              |                                                                                               |                                                                                         | 33,757,223<br>361,950<br>34,119,173<br>(809,550)<br>(1,326,300)<br>(1,326,300)<br>(1,571,250)<br>(1,571,250)<br>(2,713,000)                | 31,400                 |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)<br>(2,055,150)<br>(1,653,125)<br>(1,953,125)<br>(4,959,375)<br>(1,983,750)<br>(6,612,500) | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | 150,215,940<br>86,149<br>150,302,089<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)<br>(4,959,375)<br>(1,983,750)<br>(6,612,500)                                              |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)<br>(1,074,600)<br>(1,074,600)<br>(3,513,000)<br>(2,634,750)<br>(1,053,900)<br>(1,053,900)<br>(3,513,000) |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100<br>100/100<br>100/100<br>100/100<br>100/100<br>100/100            |
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Other           s - Call Optio           s - Put Optior           s - Caps           s - Caps           s - Floors           s - Collars           s - Other           s           eXHIBIT 5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | r<br>ns and Warn<br>s<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.<br>Equity/Index.                   | CBOE           | . 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .<br>. 529900RLINSGA90UPEH54 .                                     | 12/01/2020 .<br>09/18/2020 .<br>09/18/2020 .<br>11/19/2020 .<br>12/01/2020 .                                       | 09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .                                 |              | 10,987,350<br>36,624,500<br>8,298,675<br>26,864,025<br>10,987,350                             | 3, 625.00<br>3, 650.00<br>3, 650.00<br>3, 650.00<br>3, 650.00                           | 33,757,223<br>361,950<br>34,119,173<br>(809,550)<br>(1,326,300)<br>(1,326,300)<br>(1,571,250)<br>(1,571,250)<br>(759,000)                  | 31,400                 |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)<br>(2,055,150)<br>(1,653,125)<br>(1,953,750)                                              | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | 150,215,940<br>86,149<br>150,302,089<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)<br>(1,653,125)<br>(4,959,375)<br>(1,983,750)                                              |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)<br>(1,074,600)<br>(3,513,000)<br>(3,513,000)<br>(3,513,000)<br>(2,634,750)<br>(1,053,900)                              |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100<br>100/100<br>100/100<br>100/100<br>100/100                       |
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Tota<br>04100 N SEP21<br>SPX 63650<br>0411 0PTION ON SEP21<br>SPX 63650<br>0411 0PTION ON SEP21<br>SPX 63650<br>0411 0PTION ON SEP21<br>SPX 63650<br>0411 0PTION ON SEP21<br>SPX 63650                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | total - Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al Purchased Options<br>al P | btions - Other           s - Call Optio           s - Put Option           s - Caps           s - Caps           s - Floors           s - Collars           s - Other           s           S - Other           s           EXHIBIT 5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | r<br>ns and Warn<br>ns<br>Equity/Index,<br>Equity/Index,<br>Equity/Index,<br>Equity/Index,<br>Equity/Index,<br>Equity/Index,<br>Equity/Index, | CBOE           | 529900RLINSGA90UPEH54     529900RLINSGA90UPEH54     529900RLINSGA90UPEH54     529900RLINSGA90UPEH54     529900RLINSGA90UPEH54     529900RLINSGA90UPEH54                           | 12/01/2020 .<br>.09/18/2020 .<br>.09/18/2020 .<br>.11/19/2020 .<br>.11/19/2020 .                                   | 09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .<br>09/17/2021 .                 |              |                                                                                               |                                                                                         | 33,757,223<br>361,950<br>34,119,173<br>(809,550)<br>(1,326,300)<br>(1,326,300)<br>(1,571,250)<br>(1,571,250)<br>(2,713,000)<br>(2,230,964) | 31,400                 |             | 145,287,520<br>86,149<br>145,373,669<br>(3,425,250)<br>(2,055,150)<br>(1,653,125)<br>(1,953,125)<br>(4,959,375)<br>(1,983,750)<br>(6,612,500) | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | 150,215,940<br>86,149<br>150,302,089<br>(3,425,250)<br>(2,055,150)<br>(6,612,500)<br>(4,959,375)<br>(1,983,750)<br>(6,612,500)                                              |            |           | 53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>53,723,778<br>(1,791,000)<br>(1,074,600)<br>(1,074,600)<br>(3,513,000)<br>(2,634,750)<br>(1,053,900)<br>(1,053,900)<br>(3,513,000) |             |                                         | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XX | XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>XXX<br>100/100<br>100/100<br>100/100<br>100/100<br>100/100<br>100/100            |

### **SCHEDULE DB - PART A - SECTION 1**

|                                   | 1                      |                |                 |                                          | 0             |                |              |              |                 |              |                |         | ent Statemen  | il Dale |               |            |                                         |             |             |           |         |               |
|-----------------------------------|------------------------|----------------|-----------------|------------------------------------------|---------------|----------------|--------------|--------------|-----------------|--------------|----------------|---------|---------------|---------|---------------|------------|-----------------------------------------|-------------|-------------|-----------|---------|---------------|
| 1                                 | 2                      | 3              | 4               | 5                                        | 6             | 7              | 8            | 9            | 10              | 11           | 12             | 13      | 14            | 15      | 16            | 17         | 18                                      | 19          | 20          | 21        | 22      | 23            |
|                                   |                        |                |                 |                                          |               |                |              |              |                 | Cumulative   |                |         |               |         |               |            |                                         |             |             |           |         | 1             |
|                                   |                        |                |                 |                                          |               |                |              |              |                 | Prior        | Current        |         |               |         |               |            |                                         |             |             |           |         | i             |
|                                   | Description            |                |                 |                                          |               |                |              |              |                 | Year(s)      | Year Initial   |         |               |         |               |            |                                         |             |             |           |         | i             |
|                                   | of Item(s)             |                |                 |                                          |               |                |              |              | Strike          | Initial Cost | Cost of        |         |               |         |               |            |                                         |             |             |           | Credit  | Hedge         |
|                                   | Hedged,                |                |                 |                                          |               |                |              |              | Price,          | of Un-       | Un-            |         |               |         |               |            | Total                                   | Current     | Adjustment  |           | Quality | Effectiveness |
|                                   | Used for               |                | Type(s)         |                                          |               | Date of        |              |              | Rate or         | discounted   | discounted     |         | Book/         |         |               | Unrealized | Foreign                                 | Year's      | to Carrying |           | of      | at Inception  |
|                                   | Income                 | Schedule/      | of              |                                          |               | Maturity       | Number       |              | Index           | Premium      | Premium        | Current | Adjusted      |         |               | Valuation  | Exchange                                | (Amorti-    | Value of    |           | Refer-  | and at        |
|                                   | Generation             | Exhibit        | Risk(s)         | Exchange, Counterparty                   | Trade         | or             | of           | Notional     | Received        | (Received)   | (Received)     | Year    | Carrying      |         |               | Increase/  | Change in                               | zation)/    | Hedged      | Potential | ence    | Quarter-end   |
| Description                       | or Replicated          | Identifier     | (a)             | or Central Clearinghouse                 | Date          | Expiration     | Contracts    | Amount       | (Paid)          | Paid         | Paid           | Income  |               | Code Fa | ir Voluo      | (Decrease) | B./A.C.V.                               | Accretion   | Item        | Exposure  | Entity  | (b)           |
| CALL OPTION ON DEC21              | or Replicated          | luentiner      | (a)             | of Certifial Clearinghouse               | Date          | Expiration     | Contracts    | Amount       | (Palu)          | Palu         | Palu           | income  | value         | соце га | iii value     | (Decrease) | D./A.C.V.                               | Accretion   | Item        | Exposure  | Enuty   | (0)           |
| SPX 03825                         | EQUITY INDEX ANNUITY . | EXHIBIT 5      | Equity/Index.   | CBOE                                     |               | 12/17/2021 .   |              |              |                 | (2,310,750)  |                |         | (8,052,000)   |         | (8,052,000)   |            |                                         | (4,469,250) |             |           |         | 100/100       |
| CALL OPTION ON DEC21              | EQUIT INDEX ANNUITT .  | EARIDII 3      | Equity/muex.    | CDUE                                     | 11/20/2020    | 12/1//2021 .   |              |              |                 | (2,310,730)  |                |         | (0,052,000)   |         | (0,002,000)   |            |                                         | (4,409,200  |             |           |         | 100/ 100      |
|                                   | EQUITY INDEX ANNUITY . | EXHIBIT 5      | Equity/Index.   | CBOE                                     |               |                | 35           |              |                 | (673,750)    |                |         | (1,878,800)   |         | (1,878,800)   |            |                                         | (1,042,825  |             |           |         | 100/100       |
| CALL OPTION ON DEC21              | EQUIT INDEX ANNOTIT    |                | Equity/ muck    | 000E 3233001E100A3001E1104               | 12/01/2020    |                |              | 12,010,075   | 0,020.00        | (070,700)    |                |         |               |         | (1,070,000)   |            |                                         | (1,042,023  |             |           |         | 100/ 100      |
|                                   | EQUITY INDEX ANNUITY . | EXHIBIT 5      | Equity/Index.   | CBOE                                     |               |                |              |              |                 | (2,967,277)  |                |         | (8,367,550)   |         | (8,367,550)   |            |                                         | (4,957,075  |             |           |         | 100/100       |
| CALL OPTION ON JAN22              |                        |                |                 |                                          |               |                |              |              |                 |              |                |         |               |         | (-,,          |            |                                         |             |             |           |         |               |
|                                   | EQUITY INDEX ANNUITY . | EXHIBIT 5      | Equity/Index.   | CBOE                                     | 01/22/2021    | 01/21/2022 .   |              |              | 4,000.00        |              | (3, 165, 600)  |         | (6, 153, 750) |         | (6, 153, 750) |            |                                         | (2,988,150  | )           |           |         | 100/100       |
| CALL OPTION ON JAN22              |                        |                |                 |                                          |               |                |              |              |                 |              |                |         |               |         |               |            |                                         |             |             |           |         | ı             |
| SPX @4200                         | EQUITY INDEX ANNUITY . | EXHIBIT 5      | Equity/Index.   | CBOE                                     | 02/19/2021    | 01/21/2022 .   |              |              | 4,200.00        |              | (2,329,500)    |         | (3,900,750)   |         | (3,900,750)   |            |                                         | (1,571,250) | )           |           |         | 100/100       |
| CALL OPTION ON DEC21              |                        |                |                 |                                          |               |                |              |              |                 |              |                |         |               |         |               |            |                                         |             |             |           |         | ı             |
| SPX @3950                         | EQUITY INDEX ANNUITY . | EXHIBIT 5      | Equity/Index_   | CBOE 529900RLNSGA90UPEH54                | 02/26/2021    | 12/17/2021 .   |              |              | 3,950.00        |              | (1,156,850)    |         | (2, 158,000)  |         | (2,158,000)   |            |                                         | (1,001,150) | )           |           |         | 100/100       |
| CALL OPTION ON MAR22              |                        |                |                 |                                          |               |                |              |              |                 |              |                |         |               |         |               |            |                                         |             |             |           |         | ı             |
| SPX @4225                         | EQUITY INDEX ANNUITY . | EXHIBIT 5      | . Equity/Index. | CBOE                                     | 03/22/2021    | 03/18/2022 .   |              |              | 4,225.00        |              | (2,293,200)    |         | (4, 118, 250) |         | (4,118,250)   |            |                                         | (1,825,050  | )           |           |         | 100/100       |
| CALL OPTION ON JAN22              |                        | EVALUATE E     |                 |                                          |               |                | 75           |              | 4 005 00        |              | (1.070.044)    |         | (0.000.500)   |         |               |            |                                         | (1.050.050  |             |           |         | 100 (100      |
|                                   | EQUITY INDEX ANNUITY . | EXHIBIT 5      | . Equity/Index. | CBOE 529900RLNSGA90UPEH54                | 03/29/2021    | 01/21/2022 .   | 75           |              | 4,025.00        |              | (1,679,244)    |         | (2,929,500)   |         | (2,929,500)   |            | • • • • • • • • • • • • • • • • • • • • | (1,250,256  | )           |           |         | 100/100       |
| CALL OPTION ON MAR22              |                        |                | E 14 (1 4       |                                          | 04/00/0004    | 00 (40 (0000   | 450          | 00 700 550   | 4 405 00        |              | (0.470.050)    |         | (0.000.750)   |         | (0.000.750)   |            |                                         | (110 700    |             |           |         | 400/400       |
| SPX @4425<br>CALL OPTION ON MAR22 | EQUITY INDEX ANNUITY . | EXHIBIT 5      | . Equity/Index. | CBOE                                     | 04/23/2021    | 03/18/2022 .   | 150          |              | 4,425.00        |              | (2,173,050)    |         | (2, 322, 750) |         | (2,322,750)   |            |                                         | ( 149, 700  | )           |           |         | 100/100       |
| SPX @4275                         | EQUITY INDEX ANNUITY . | EXHIBIT 5      | Equity/Index.   | CBOE                                     |               | 03/18/2022 .   | 30           |              | 4,275.00        |              | (539,007)      |         |               |         | (725,400)     |            |                                         |             |             |           |         | 100/100       |
| CALL OPTION ON JUL21              | LOUTT INDEX ANNOTT .   | LAIIDII J      | Equity/ muex.   | GDUL                                     | 03/ 13/ 202 1 | 03/ 10/ 2022 . |              | 12,047,040   |                 |              | (339,007)      |         |               |         | (123,400)     |            |                                         |             |             |           |         | 100/ 100      |
|                                   | EQUITY INDEX ANNUITY . | EXHIBIT 5      | Equity/Index.   | CBOE                                     | 05/19/2021    | 07/16/2021 .   |              |              | 3,450.00        |              | (10,629,600)   |         | (13,604,800)  | (       | 13,604,800)   |            |                                         | (2,975,200  |             |           |         | 100/100       |
| CALL OPTION ON JUN22              | EQUIT INDEX ANNOTIT .  |                | Equity/ much.   | 000E                                     |               |                |              |              | 0,400.00        |              |                |         |               |         | 10,004,000/   |            |                                         | (2,0/0,200  | /           |           |         | 100/ 100      |
|                                   | EQUITY INDEX ANNUITY . | EXHIBIT 5      | Equity/Index.   | CBOE                                     | 05/25/2021    |                |              |              |                 |              | (2,411,100)    |         | (2,821,500)   |         | (2,821,500)   |            |                                         | (410,400    | )           |           |         | 100/100       |
| CALL OPTION ON JUN22              |                        |                |                 |                                          |               |                |              |              |                 |              |                |         |               |         | (=,-=,,,      |            |                                         |             |             |           |         |               |
| SPX @4500                         | EQUITY INDEX ANNUITY . | EXHIBIT 5      | Equity/Index.   | CBOE                                     | 06/18/2021    | 06/17/2022 .   |              |              | 4,500.00        |              | (1,749,600)    |         | (2,451,750)   |         | (2,451,750)   |            |                                         |             | )           |           |         | 100/100       |
| 0509999999. Subt                  | total - Written Option | ns - Hedging   | Effective Ex    | cluding Variable Annuity Guarantee       | s Under SSA   | P No.108 - (   | Call Options | and Warrants |                 | (17,383,916) | (28, 126, 751) |         | (98,447,700)  | XXX (   | 98,447,700)   |            |                                         | (44,387,499 | )           |           | XXX     | XXX           |
| 0569999999, Subto                 | total - Written Option | ns - Hedaina   | Effective Ex    | cluding Variable Annuity Guarantee       | s Under SSA   | P No.108       |              |              |                 | (17.383.916) | (28, 126, 751) |         | (98,447,700)  | XXX (   | 98,447,700)   |            |                                         | (44,387,499 | )           |           | XXX     | XXX           |
| 0639999999, Subto                 | total - Written Option | ns - Hedaina   | Effective Va    | ariable Annuity Guarantees Under St      | SAP No.108    |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
|                                   | total - Written Option |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
|                                   | total - Written Option |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
|                                   | total - Written Option |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
|                                   | total - Written Option |                | Generation      |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
|                                   |                        |                |                 | 1-                                       |               |                |              |              |                 | (17,000,010) | (00, 400, 754) |         |               |         |               |            |                                         |             |             |           |         |               |
|                                   | al Written Options - 0 |                | and warrant     | lS                                       |               |                |              |              |                 | (17,383,916) | (28, 126, 751) |         |               |         | 98,447,700)   |            |                                         | (44,387,499 | )           |           | XXX     | XXX           |
|                                   | al Written Options - F |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             | ļ           |           | XXX     | XXX           |
|                                   | al Written Options - 0 |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
|                                   | al Written Options - F |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             | ļ           |           | XXX     | XXX           |
|                                   | al Written Options - 0 |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
| 0979999999. Total                 | al Written Options - 0 | Other          |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
| 0989999999. Total                 | al Written Options     |                |                 |                                          |               |                |              |              |                 | (17,383,916) | (28, 126, 751) |         | (98,447,700)  | XXX (   | 98,447,700)   |            |                                         | (44,387,499 | )           |           | XXX     | XXX           |
| 1049999999. Subto                 | total - Swaps - Hedo   | ging Effective | Excluding \     | /ariable Annuity Guarantees Under S      | SSAP No.108   | 3              |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
|                                   |                        |                |                 | nuity Guarantees Under SSAP No.1         |               |                |              |              |                 |              |                |         | 1 1           | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
|                                   | total - Swaps - Hedo   |                |                 | ,                                        |               |                |              |              |                 |              |                | l       |               | XXX     |               | İ          |                                         |             | l           |           | XXX     | XXX           |
|                                   | total - Swaps - Repli  |                |                 |                                          |               |                |              |              |                 |              |                | 1       |               | XXX     |               |            |                                         |             | 1           |           | XXX     | XXX           |
|                                   | total - Swaps - Incor  |                | n               |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             | 1           |           | XXX     | XXX           |
|                                   | total - Swaps - Othe   |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
|                                   | al Swaps - Interest R  |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             | 1           |           | XXX     | XXX           |
|                                   |                        |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     |               |
|                                   | al Swaps - Credit De   |                |                 |                                          |               |                |              |              |                 |              |                |         |               |         |               |            |                                         |             |             |           |         | XXX           |
|                                   | al Swaps - Foreign E   |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
|                                   | al Swaps - Total Ret   | urn            |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
| 1399999999. Total                 |                        |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
| 1409999999. Total                 | al Swaps               |                |                 |                                          |               |                |              |              |                 |              |                |         |               | XXX     |               |            |                                         |             |             |           | XXX     | XXX           |
| FX FORWARD (0.7058                |                        |                | 1.              |                                          |               |                |              |              | (0.70581 EUR) / |              |                |         | I T           |         |               |            |                                         |             |             |           |         | <u>г</u> Т    |
| EUR) / 1 USD                      | EQUITY PORTFOLIO       | SCHEDULE BA .  | . Currency      | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 | 03/26/2018    | 03/24/2023 .   |              | 7,681,806    | 1 USD           |              |                |         | 1, 147, 086   | <u></u> | .1,147,086    |            |                                         |             |             |           |         | 0001          |

### **SCHEDULE DB - PART A - SECTION 1**

|                       | ir                |              |             |                                            |               |                |           | loors, Colla |                 |              |              |            |             |      |             |               |           |           |             |           |         |               |
|-----------------------|-------------------|--------------|-------------|--------------------------------------------|---------------|----------------|-----------|--------------|-----------------|--------------|--------------|------------|-------------|------|-------------|---------------|-----------|-----------|-------------|-----------|---------|---------------|
| 1                     | 2                 | 3            | 4           | 5                                          | 6             | 7              | 8         | 9            | 10              | 11           | 12           | 13         | 14          | 15   | 16          | 17            | 18        | 19        | 20          | 21        | 22      | 23            |
|                       |                   |              |             |                                            |               |                |           |              |                 | Cumulative   |              |            |             |      |             |               |           |           |             |           |         |               |
|                       |                   |              |             |                                            |               |                |           |              |                 | Prior        | Current      |            |             |      |             |               |           |           |             |           |         |               |
|                       | Description       |              |             |                                            |               |                |           |              |                 | Year(s)      | Year Initial |            |             |      |             |               |           |           |             |           |         |               |
|                       | of Item(s)        |              |             |                                            |               |                |           |              | Strike          | Initial Cost | Cost of      |            |             |      |             |               |           |           |             |           | Credit  | Hedge         |
|                       |                   |              |             |                                            |               |                |           |              | Price,          | of Un-       | Un-          |            |             |      |             |               | Total     | Current   | Adjustment  |           | Quality |               |
|                       | Hedged,           |              | <b>T</b>    |                                            |               | Data of        |           |              |                 |              | <b>-</b>     |            | De el r     |      |             | Lines allowed |           | Current   | Adjustment  |           |         | Effectiveness |
|                       | Used for          | <u> </u>     | Type(s)     |                                            |               | Date of        |           |              | Rate or         |              | discounted   | <b>A 1</b> | Book/       |      |             | Unrealized    | Foreign   | Year's    | to Carrying |           | of      | at Inception  |
|                       | Income            | Schedule/    | of          |                                            |               | Maturity       | Number    |              | Index           | Premium      | Premium      | Current    | Adjusted    |      |             | Valuation     | Exchange  | (Amorti-  | Value of    |           | Refer-  | and at        |
|                       | Generation        | Exhibit      | Risk(s)     | Exchange, Counterparty                     | Trade         | or             | of        | Notional     | Received        | (Received)   | (Received)   | Year       | Carrying    |      |             | Increase/     | Change in | zation)/  | Hedged      | Potential | ence    | Quarter-end   |
| Description           | or Replicated     | Identifier   | (a)         | or Central Clearinghouse                   | Date          | Expiration     | Contracts | Amount       | (Paid)          | Paid         | Paid         | Income     | Value       | Code | Fair Value  | (Decrease)    | B./A.C.V. | Accretion | Item        | Exposure  | Entity  | (b)           |
| FX FORWARD 0.7053 EUR |                   |              |             |                                            |               |                |           |              | 0.70526 EUR /   |              |              |            |             |      |             |               |           |           |             |           |         |               |
| / (1 USD)             | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 03/27/2018    | 03/24/2023 .   |           | 1,281,295    | (1 USD)         |              |              |            | ( 192, 170) |      | ( 192, 170) |               | (39,084)  |           |             | 8,430     |         | 0001          |
| FX FORWARD (0.734     |                   |              | ,           | GOLDMAN SACHS BANK                         |               |                |           |              | (0.73403 EUR) / |              |              |            |             |      |             |               |           |           |             | -         |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | USA KD3XUN7C6T14HNAYLU02 .                 | .05/08/2018   | 03/24/2023 .   |           |              | 1 USD           |              |              |            |             |      |             |               |           |           |             |           |         | 0001          |
| FX FORWARD (0.746     |                   |              | ,           | GOLDMAN SACHS BANK                         |               |                |           |              | (0.74595 EUR) / |              |              |            |             |      |             |               |           |           |             |           |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | USA KD3XUN7C6T14HNAYLU02                   | 06/25/2018    | 03/24/2023 .   |           |              | 1 USD           |              |              |            |             |      |             |               |           |           |             |           |         | 0001          |
| FX FORWARD (0.7788    |                   |              | ,           | GOLDMAN SACHS BANK                         |               |                |           |              | (0.77878 EUR) / | '            |              |            |             |      |             |               |           |           |             |           |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | USA KD3XUN7C6T14HNAYLU02 .                 | .07/23/2018   | .07/30/2021 .  |           |              |                 |              |              |            |             |      |             |               |           |           |             |           |         | 0001          |
| FX FORWARD (0.7466    |                   | CONLEGEL DA  | our r cho y | GOLDMAN SACHS BANK                         |               |                |           |              | (0.74657 EUR) / |              |              |            |             |      |             |               |           |           |             |           |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    |                                            | 07/30/2018    | 03/24/2023 .   |           | 1,427,845    |                 |              |              |            |             |      |             |               |           |           |             |           |         | 0001          |
| FX FORWARD (0.7785    |                   | JUILDOLL DA  | cui i ency  | GOLDMAN SACHS BANK                         |               | 03/24/2023 .   |           | 1,427,043    | (0.77854 EUR) / |              |              |            |             |      |             |               |           |           |             |           |         | 0001          |
| EUR) / 1 USD          | FOULTY POPTEOL LO | SCHEDULE BA  | Currenew    |                                            | 00/07/0010    |                |           |              | 1 USD           |              |              |            |             |      | 671,443     |               |           |           |             |           |         | 0001          |
|                       | EQUITY PORTFOLIO  | OULLUULE DA  | Currency    |                                            | 09/27/2018    |                |           |              |                 |              |              |            | 0/1,443     |      |             |               |           |           |             |           |         |               |
| FX FORWARD (0.7552    |                   |              | 0           | GOLDMAN SACHS BANK                         | 10/00/0010    | 10/10/0000     |           | 4 005 010    | (0.75524 EUR) / |              |              |            | 110 701     |      | 440 704     |               | 150 700   |           |             | 07 550    |         | 0001          |
|                       | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | USA KD3XUN7C6T14HNAYLU02 .                 | 10/09/2018    | 10/13/2023 .   |           | 4,965,248    | 1 USD           |              |              |            | 412,721     |      | 412,721     |               |           |           |             |           |         | 0001          |
| FX FORWARD (0.7076    |                   |              | •           | GOLDMAN SACHS BANK                         | 40 /00 /00 /- | 40 /40 /0007   |           | 4 504 655    | (0.70762 GBP) / | 1            |              |            | 00.455      |      |             |               | (0.00)    |           |             |           |         | 0004          |
|                       | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | USA KD3XUN7C6T14HNAYLU02 .                 | 10/09/2018    | 10/13/2023 .   |           | 1,581,833    |                 |              |              |            |             |      |             |               |           |           |             |           |         | 0001          |
| FX FORWARD (0.7801    |                   |              |             | GOLDMAN SACHS BANK                         |               |                |           |              | (0.78008 EUR) / | ·            |              |            |             |      |             |               |           |           |             |           |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | USA KD3XUN7C6T14HNAYLU02 .                 | 01/07/2019    | 03/24/2023 .   |           |              |                 |              |              |            |             |      |             |               |           |           |             |           |         | 0001          |
| FX FORWARD (0.8353    |                   |              |             | JPMORGAN CHASE                             |               |                |           |              | (0.83533 EUR) / |              |              |            |             |      |             |               |           |           |             |           |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A 7H6GLXDRUGQFU57RNE97 .           | 04/02/2019    | 09/30/2021 .   |           | 4,080,402    |                 |              |              |            |             |      |             |               |           |           |             | 10,243    |         | 0001          |
| FX FORWARD (0.8308    |                   |              |             | JPMORGAN CHASE                             |               |                |           |              | (0.83078 EUR) / | r            |              |            |             |      |             |               |           |           |             |           |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A                                  | 04/16/2019    | 07/30/2021 .   |           |              | 1 USD           |              |              |            |             |      |             |               |           |           |             |           |         | 0001          |
| FX FORWARD 0.8081 EUR |                   |              | ,           | GOLDMAN SACHS BANK                         |               |                |           | ,            | 0.80813 EUR /   |              |              |            | ,           |      |             |               | ,         |           |             |           |         |               |
|                       | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | USA KD3XUN7C6T14HNAYLU02 .                 | 04/29/2019    | 03/24/2023 .   |           | 171.642      | (1 USD)         |              |              |            | (4,582)     |      |             |               |           |           |             |           |         | 0001          |
| FX FORWARD (0.8006    |                   | CONEDULE DAT |             | JPMORGAN CHASE                             |               |                |           |              | (0.80060 EUR) / | ,            |              |            |             |      |             |               |           |           |             |           |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A                                  | 04/29/2019    | 10/13/2023 .   |           |              |                 |              |              |            | 4,031       |      | 4,031       |               |           |           |             |           |         | 0001          |
| FX FORWARD 0.7319 GBP |                   | CONEDULE DIT | 00110109    | GOLDMAN SACHS BANK                         |               |                |           |              | 0.73188 GBP /   |              |              |            |             |      |             |               |           |           |             |           |         |               |
| / (1 USD)             | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | USA                                        | 04/29/2019    |                |           |              |                 |              |              |            |             |      |             |               |           |           |             | 1,601     |         | 0001          |
| FX FORWARD (0.749     | EQUITI FUNITOETO  | JUILDOLL DA  | cui i ency  | JPMORGAN CHASE                             | 04/25/2013    | 10/ 13/ 2023 . |           |              | (0.74903 GBP) / |              |              |            |             |      |             |               |           |           |             |           |         | 0001          |
|                       |                   |              | 0           |                                            | 05 /10 /00 10 | 11/00/0000     |           | 1 000 001    |                 |              |              |            | (00.710)    |      | (00.710)    |               | (7,000)   |           |             | 0, 105    |         | 0001          |
| GBP) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    |                                            | 05/16/2019    | 11/30/2022 .   |           | 1,028,281    | 1 USD           |              |              |            | (36,719)    |      | (36,719)    |               | (7,688)   |           |             | 6 , 125   |         | 0001          |
| FX FORWARD (0.8158    | FOULTY DODTEOL LO |              |             | JPMORGAN CHASE                             | 05 (10 (00 10 |                |           | 0 000 151    | (0.81578 EUR) / |              |              |            |             |      | ~~ ~~~      |               | 400.000   |           |             | 10.050    |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A                                  | 05/16/2019    | 11/30/2022 .   |           | 3,082,151    | 1 USD           |              |              |            | 63,706      |      | 63,706      |               |           |           |             |           |         | 0001          |
| FX FORWARD (0.8373    |                   |              |             | JPMORGAN CHASE                             |               |                |           |              | (0.83732 EUR) / |              |              |            |             |      |             |               |           |           |             |           |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A 7H6GLXDRUGQFU57RNE97 .           | 06/28/2019    | 07/30/2021 .   |           |              |                 |              |              |            | 5,701       |      | 5,701       |               |           |           |             | 1,269     |         | 0001          |
| FX FORWARD (0.8218    |                   |              |             | JPMORGAN CHASE                             |               | 1              |           |              | (0.82178 EUR) / |              |              |            |             |      |             |               |           |           |             |           |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A 7H6GLXDRUGQFU57RNE97 .           | 07/17/2019    | 11/30/2022 .   |           |              |                 |              |              |            | 2,504       |      |             |               | 6,556     |           |             | 1, 105    |         | 0001          |
| FX FORWARD (0.8443    |                   |              |             | JPMORGAN CHASE                             |               |                | 1         |              | (0.84428 EUR) / |              |              |            |             |      |             |               |           |           |             |           |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A                                  | 07/17/2019    | 09/30/2021 .   |           |              |                 |              |              |            | (1,434)     |      |             |               |           |           |             | 1, 168    |         | 0001          |
| FX FORWARD (0.7767    |                   |              | -           | JPMORGAN CHASE                             |               |                | 1         |              | (0.77666 GBP) / | 1            |              |            | 1           |      |             |               |           |           |             |           |         |               |
| GBP) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A                                  | 07/17/2019    | 11/30/2022 .   |           |              | 1 USD           |              |              |            | (2, 423)    |      |             |               | (255)     |           |             |           |         | 0001          |
| FX FORWARD (0.7944    |                   |              | -           | JPMORGAN CHASE                             |               |                |           |              | (0.79435 GBP) / | 1            |              |            | · ·         |      |             |               |           |           |             |           |         |               |
| GBP) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A                                  | 08/22/2019    |                |           |              | 1 USD           |              |              |            | (3,461)     | l.   |             |               | (281)     |           |             | 210       |         | 0001          |
| FX FORWARD 0.8216 EUR |                   |              | . ,         | GOLDMAN SACHS BANK                         |               | 1              |           |              | 0.82157 EUR /   |              |              |            |             |      |             |               |           |           |             |           |         |               |
|                       | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | USA KD3XUN7C6T14HNAYLU02 .                 | .08/22/2019   | 10/13/2023 .   | L         |              | (1 USD)         |              |              | l          |             |      | ( 107)      |               | (1,108)   |           |             | 239       |         | 0001          |
| FX FORWARD (0.8403    |                   |              |             | GOLDMAN SACHS BANK                         |               | T              | [         |              | (0.84031 EUR) / |              |              |            |             |      |             |               |           |           |             |           |         |               |
|                       | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    |                                            | .08/22/2019   | 11/30/2022     | 1         | 259,427      |                 |              |              |            |             |      | (2,251)     |               | .9,368    |           |             | 1,545     |         | 0001          |
| FX FORWARD (0.79 GBP) |                   | Straboll Br  |             | JPMORGAN CHASE                             |               |                |           |              | (0.78999 GBP) / |              |              |            |             |      |             |               |           |           |             |           |         |               |
|                       | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A                                  | 08/22/2019    |                |           |              |                 |              |              |            |             |      |             |               | (482)     |           |             |           |         | 0001          |
| FX FORWARD 0.8314 EUR |                   | SURLOULL DA  | our r ono y | GOLDMAN SACHS BANK                         |               |                |           |              | 0.83143 EUR /   |              |              |            |             |      | (7,340)     |               |           |           |             |           |         |               |
|                       | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | USA KD3XUN7C6T14HNAYLU02                   | 08/22/2019    | .03/24/2023    |           | 208.074      | (1 USD)         |              |              |            | 257         |      |             |               | (7,493)   |           |             |           |         | 0001          |
|                       | LAVIII FUNIFULIU  | SUIEDULE DA  | our r ency  |                                            | 00/22/2019    |                |           |              |                 |              |              |            |             |      |             |               | (7,493)   |           |             |           |         |               |
| FX FORWARD (0.8735    |                   |              | 0           | JPMORGAN CHASE                             | 00/00/0040    | 07/00/0001     |           | 040.054      | (0.87352 EUR) / |              |              |            | (44.040)    |      | (11 010)    |               |           |           |             | 450       |         | 0001          |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A                                  | 09/03/2019    | 07/30/2021 .   |           |              |                 |              |              |            | (11,619)    |      | (11,619)    |               |           |           |             |           |         | 0001          |
| FX FORWARD 0.8341 EUR |                   |              | •           | GOLDMAN SACHS BANK                         | 00 (40 (00 10 | 00/04/00000    | 1         | 4 400 004    | 0.83408 EUR /   |              |              |            | 0.050       |      | 0.050       |               | (50, 640) |           |             | 0.77      |         | 0004          |
| / (1 USD)             | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | USA KD3XUN7C6T14HNAYLU02 .                 | 09/18/2019    | 03/24/2023 .   |           | 1,439,894    |                 |              |              |            | 6,356       | -    |             |               | (52,018)  |           |             | 9,474     |         | 0001          |
| FX FORWARD (0.78 GBP) |                   |              |             | JPMORGAN CHASE                             |               | 1              | 1         |              | (0.78002 GBP) / | 1            |              |            |             |      |             |               |           |           |             |           |         |               |
| / 1 USD               | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BANK, N.A 7H6GLXDRUGQFU57RNE97 .           | 09/18/2019    | 11/30/2022 .   |           |              |                 |              |              |            | (11,865)    |      | (11,865)    |               | (1,181)   |           |             |           |         | 0001          |
| FX FORWARD (0.8744    |                   |              |             |                                            |               |                | 1         |              | (0.87443 EUR) / |              |              |            |             |      |             |               |           |           |             |           |         |               |
| EUR) / 1 USD          | EQUITY PORTFOLIO  | SCHEDULE BA  | Currency    | BARCLAYS BANK PLC _ G5GSEF7VJP5170UK5573 _ | 09/26/2019    | 07/30/2021 .   |           | 1, 132, 156  | 1 USD           |              |              |            | (42,560)    |      | (42,560)    |               |           |           |             | 1,623     |         | 0001          |
|                       |                   |              |             |                                            |               |                |           |              |                 |              |              |            |             |      |             |               |           |           |             |           |         |               |

### **SCHEDULE DB - PART A - SECTION 1**

|                       |                    |                |             |                                  |                       |            |                |                 |             | irs, Swaps a             |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
|-----------------------|--------------------|----------------|-------------|----------------------------------|-----------------------|------------|----------------|-----------------|-------------|--------------------------|--------------|--------------|---------|--------------|--------|------------|------------|------------------|-------------|-------------|-----------|---------|-----------------------------------------|
| 1                     | 2                  | 3              | 4           | 5                                |                       | 6          | 7              | 8               | 9           | 10                       | 11           | 12           | 13      | 14           | 15     | 16         | 17         | 18               | 19          | 20          | 21        | 22      | 23                                      |
|                       |                    |                |             |                                  |                       |            |                |                 |             |                          | Cumulative   |              |         |              |        |            |            |                  |             |             |           |         |                                         |
|                       |                    |                |             |                                  |                       |            |                |                 |             |                          | Prior        | Current      |         |              |        |            |            |                  |             |             |           |         |                                         |
|                       | Description        |                |             |                                  |                       |            |                |                 |             |                          |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
|                       | Description        |                |             |                                  |                       |            |                |                 |             |                          | Year(s)      | Year Initial |         |              |        |            |            |                  |             |             |           |         |                                         |
|                       | of Item(s)         |                |             |                                  |                       |            |                |                 |             | Strike                   | Initial Cost | Cost of      |         |              |        |            |            |                  |             |             |           | Credit  | Hedge                                   |
|                       | Hedged,            |                |             |                                  |                       |            |                |                 |             | Price,                   | of Un-       | Un-          |         |              |        |            |            | Total            | Current     | Adjustment  |           | Quality | Effectiveness                           |
|                       | Used for           |                | Type(s)     |                                  |                       |            | Date of        |                 |             | Rate or                  |              | discounted   |         | Book/        |        |            | Unrealized | Foreign          | Year's      | to Carrying |           | of      | at Inception                            |
|                       |                    | 0.1.1.1.1.1    | Type(s)     | ,                                |                       |            |                | N.L. see here a |             |                          |              |              | 0       |              |        |            |            |                  |             |             |           |         |                                         |
|                       | Income             | Schedule/      | of          |                                  |                       |            | Maturity       | Number          |             | Index                    | Premium      | Premium      | Current | Adjusted     |        |            | Valuation  | Exchange         | (Amorti-    | Value of    |           | Refer-  | and at                                  |
|                       | Generation         | Exhibit        | Risk(s)     | Exchange, Coun                   | nterparty T           | rade       | or             | of              | Notional    | Received                 | (Received)   | (Received)   | Year    | Carrying     |        |            | Increase/  | Change in        | zation)/    | Hedged      | Potential | ence    | Quarter-end                             |
| Description           | or Replicated      | Identifier     | (a)         | or Central Cleari                |                       | Date       | Expiration     | Contracts       | Amount      | (Paid)                   | Paid         | Paid         | Income  | Value        | Code I | Fair Value | (Decrease) | B./A.Č.V.        | Accretion   | Item        | Exposure  | Entity  | (b)                                     |
| FX FORWARD (0.8679    | er replicated      | laonanoi       | (u)         | er central cican                 | linghouse E           | Juio       | Expiration     | Contracto       | 741104110   | (0.86791 EUR) /          | i did        | T ala        | income  | Value        | 0000   |            | (Decieuce) | D.// (.O.V.      | 71001011011 | itoini      | Expodulo  | Linuty  | (6)                                     |
|                       |                    |                | -           |                                  |                       |            |                |                 |             |                          |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| EUR) / 1 USD          | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    | BARCLAYS BANK PLC . G5GSEF       | +/VJP51/00K55/312/    | 18/2019 .  | 07/30/2021 .   |                 |             |                          |              |              |         | (18,919)     |        | ( 18,919)  |            |                  |             |             |           |         | 0001                                    |
| FX FORWARD (0.8649    |                    |                |             |                                  |                       |            |                |                 |             | (0.86487 EUR) /          |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| EUR) / 1 USD          | EQUITY PORTFOLIO   | . SCHEDULE BA  | Currency    | BARCLAYS BANK PLC . G5GSEF       | F7VJP5170UK5573 12/   | 18/2019 .  | .09/30/2021    |                 |             | 1 USD                    |              |              |         | (4,520)      |        | (4,520)    |            |                  |             |             |           |         | 0001                                    |
| FX FORWARD (0.7417    |                    |                |             | JPMORGAN CHASE                   |                       |            |                |                 |             | (0.74171 GBP) /          |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| GBP) / 1 USD          | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    | BANK, N.A                        | XDRUGQFU57RNE9701/2   | 22/2020 .  | 11/30/2022 .   |                 |             | 1 USD                    |              |              |         |              |        |            |            | (2,614)          |             |             | 2, 104    |         | 0001                                    |
| FX FORWARD (0.8512    |                    | . CONEDULE DAT | our r ono ; | JPMORGAN CHASE                   |                       |            |                |                 |             | (0.85122 EUR) /          |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| EUR) / 1 USD          |                    |                | 0           |                                  | XDRUGQFU57RNE9701/2   | 00,0000    | 11/00/0000     |                 |             |                          |              |              |         | (00 457)     |        | (00 457)   |            | 04 417           |             |             | E 005     |         | 0001                                    |
|                       | EQUITY PORTFOLIO   | . SCHEDULE BA  | Currency    |                                  | .NDHUQQFU3/HNE9/      | 22/2020 .  | 11/30/2022 .   |                 |             |                          | •••••        | •••••        |         | (20,457)     | •••••  | (20,457)   |            |                  |             | ••••••      | 5,605     |         | 0001                                    |
| FX FORWARD 0.7964 GBI |                    |                |             | JPMORGAN CHASE                   |                       |            |                |                 |             | 0.79639 GBP /            |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| / (1 USD)             | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    |                                  | XDRUGQFU57RNE9703/    | 13/2020 .  | 11/30/2022 .   |                 | 75,339      | (1 USD)                  |              |              |         |              |        |            |            |                  |             |             |           |         | 0001                                    |
| FX FORWARD 0.7929 GB  | P                  |                |             | JPMORGAN CHASE                   |                       |            |                |                 |             | 0.79289 GBP /            |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| / (1 USD)             | EQUITY PORTFOLIO   | . SCHEDULE BA  | Currency    |                                  | XDRUGQFU57RNE9703/*   | 13/2020    | . 10/13/2023 . |                 | 83.239      | (1 USD)                  |              |              |         |              |        |            |            | 481              |             |             |           |         | 0001                                    |
| FX FORWARD 0.8691 EU  |                    |                |             | JPMORGAN CHASE                   |                       |            |                |                 |             | 0.86910 EUR /            | [            |              |         |              |        |            |            | [ · · · · · · ]  |             |             |           |         | - · · · · · · · · · · · · · · · · · · · |
|                       |                    |                | Currenou    |                                  | XDRUGQFU57RNE9703/    | 12/2020    | 11/20/2022     |                 | 011 710     |                          |              |              |         | 0 101        |        | 0 101      |            | (7 004)          |             |             | 1 001     |         | 0001                                    |
| / (1 USD)             | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    |                                  | .NURUUQUFUD/HINE9/    | 13/2020 .  | 11/30/2022     |                 |             | (1 USD)                  |              | •••••        |         |              |        | 9, 131     |            | (7,904).         |             |             | 1,261     |         | 0001                                    |
| FX FORWARD 0.8577 EU  |                    |                |             | GOLDMAN SACHS BANK               |                       |            |                |                 |             | 0.85770 EUR /            |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| / (1 USD)             | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    | USA KD3XUN                       | N7C6T14HNAYLU0203/*   | 13/2020 .  | 10/13/2023 .   |                 |             | (1 USD)                  |              |              |         |              |        |            |            | (18,215)         |             |             | 3,756     |         | 0001                                    |
| FX FORWARD 0.865 EUR  |                    |                |             | GOLDMAN SACHS BANK               |                       |            |                |                 |             | 0.86497 EUR /            |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| / (1 USD)             | EQUITY PORTFOLIO   | . SCHEDULE BA  | Currency    | USA KD3XUN                       | N7C6T14HNAYLU0203/*   | 13/2020 .  | 03/24/2023 .   |                 |             | (1 USD)                  |              |              |         |              |        |            |            | (33,836)         |             |             | 5,941     |         | 0001                                    |
| FX FORWARD (0.9044    |                    | . CONEDULE DIT | our rono ;  | JPMORGAN CHASE                   |                       | 10/ 2020 . |                |                 |             | (0.90440 EUR) /          |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| EUR) / 1 USD          | EQUITY PORTFOLIO   | SCHEDULE BA    | Curreneu    |                                  | XDRUGQFU57RNE9704/2   | 28/2020    | 04/29/2022 .   |                 |             | 1 USD                    |              |              |         | (607,043)    |        | (607,043)  |            |                  |             |             |           |         | 0001                                    |
|                       | EQUIT FUNIFULIU    | . SUREDULE DA  | Currency    | DAINK, N.A                       | .NDHUGQF037HINE970472 | 20/2020 .  | 04/29/2022 .   |                 |             |                          | •••••        |              |         | (007,043)    | •••••  | (007,043)  |            |                  |             |             | 4,001 بو  |         | 0001                                    |
| FX FORWARD (0.906     |                    |                |             |                                  |                       |            |                |                 |             | (0.90602 EUR) /          |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| EUR) / 1 USD          | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    | BARCLAYS BANK PLC . G5GSEF       | F7VJP5170UK557304/2   | 28/2020 .  | 04/29/2022 .   |                 | 1,222,924   | 1 USD                    |              |              |         |              |        | (99,546)   |            |                  |             |             | 5,571     |         | 0001                                    |
| FX FORWARD (0.7854    |                    |                |             | JPMORGAN CHASE                   |                       |            |                |                 |             | (0.78536 GBP) /          |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| GBP) / 1 USD          | EQUITY PORTFOLIO   | . SCHEDULE BA  | Currency    | BANK, N.A. 7H6GL>                | XDRUGQFU57RNE9706/0   | 08/2020 .  | 11/30/2022 .   |                 | 1,041,551   | 1 USD                    |              |              |         | (89,358)     |        | (89,358)   |            |                  |             |             | 6,204     |         | 0001                                    |
| FX FORWARD (0.8586    |                    |                |             | JPMORGAN CHASE                   |                       |            |                |                 |             | (0.85860 EUR) /          |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| EUR) / 1 USD          | EQUITY PORTFOLIO   | . SCHEDULE BA  | Currency    |                                  | .XDRUGQFU57RNE9706/0  | 08/2020 .  |                |                 |             |                          |              |              |         | (27, 170)    |        | (27, 170)  |            |                  |             |             | 4,994     |         | 0001                                    |
|                       |                    | . SUREDULE DA  | currency    |                                  |                       | 06/2020 .  | 10/ 13/ 2023   |                 |             |                          | •••••        |              |         | (21,110)     |        | (27,170)   |            |                  |             |             |           |         | 0001                                    |
| FX FORWARD 0.7812 GB  |                    |                | -           | GOLDMAN SACHS BANK               |                       |            |                |                 |             | 0.78118 GBP /            |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| / (1 USD)             | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    |                                  | N7C6T14HNAYLU0206/0   | 08/2020 .  | 10/13/2023 .   |                 |             |                          |              |              |         |              |        |            |            |                  |             |             | 1, 152    |         | 0001                                    |
| FX FORWARD (0.8637    |                    |                |             | JPMORGAN CHASE                   |                       |            |                |                 |             | (0.86369 EUR) /          |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| EUR) / 1 USD          | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    | BANK, N.A                        | XDRUGQFU57RNE9706/0   | 08/2020 .  | 03/24/2023 .   |                 |             | 1 USD                    |              |              |         |              |        | (21,529)   |            |                  |             |             |           |         | 0001                                    |
| FX FORWARD (0.8665    |                    |                | ,           | JPMORGAN CHASE                   |                       |            |                |                 |             | (0.86645 EUR) /          |              |              |         |              |        |            |            |                  |             |             | ,         |         |                                         |
| EUR) / 1 USD          | EQUITY PORTFOLIO   | . SCHEDULE BA  | Currency    |                                  | XDRUGQFU57RNE9706/0   | 08/2020    | 11/30/2022 .   |                 |             | 1 USD                    |              |              |         | (12,360)     |        | (12,360)   |            |                  |             |             | 1,842     |         | 0001                                    |
| FX FORWARD (0.7623    |                    | . OUTLOOLL DA  | our renoy   | GOLDMAN SACHS BANK               |                       | 00/2020 .  |                |                 |             | (0.76226 GBP) /          |              |              |         | (12,000)     |        | (12,000)   |            |                  |             |             |           |         | 0001                                    |
|                       | FOULTY DODTEOU IO  |                |             |                                  |                       |            |                |                 | 0 000 007   |                          |              |              |         | ( 100 100)   |        | ( 100 100) |            | (00.504)         |             |             | 40.000    |         |                                         |
| GBP) / 1 USD          | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    | USA KD3XUN                       | N7C6T14HNAYLU0208/    | 13/2020 .  | 08/31/2021 .   |                 | 8,096,925   |                          |              |              |         | (430 , 422 ) |        | (430,422)  |            | (80,534).        |             |             |           |         | 0001                                    |
| FX FORWARD (0.8529    |                    |                | 1           |                                  |                       |            |                |                 |             | (0.85288 EUR) /          |              |              |         | 1            |        |            |            |                  |             |             |           |         |                                         |
| EUR) / 1 USD          | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    |                                  | ZWZ7FF32TWEFA7609/2   | 24/2020 .  | 07/30/2021 .   |                 | 1,734,116   | 1 USD                    |              |              |         | (20, 845)    |        | (20,845)   |            |                  |             |             | 2,486     |         | 0001                                    |
| FX FORWARD 0.8431 EU  | R                  | 1              |             | JPMORGAN CHASE                   |                       |            |                |                 |             | 0.84313 EUR /            |              |              |         | 1            |        |            |            |                  |             |             |           |         |                                         |
| / (1 USD)             | EQUITY PORTFOLIO   | . SCHEDULE BA  | Currency    |                                  | XDRUGQFU57RNE9709/2   | 24/2020 .  | 11/30/2022 .   |                 |             | (1 USD)                  |              |              |         |              |        | 6,491      |            | (19,510)         |             |             |           |         | 0001                                    |
| FX FORWARD (0.7815    |                    |                |             | //////////////////////////////// |                       |            |                |                 |             | (0.78154 GBP) /          | [            |              |         |              |        |            |            |                  |             | [           |           |         |                                         |
| GBP) / 1 USD          | EQUITY PORTFOLIO   |                | Currenou    |                                  | ZWZ7FF32TWEFA7609/2   | 21/2020    | 11/20/2022     |                 |             | (0.78154 0BF) 7<br>1 USD |              |              |         | (40 100)     |        | (10 100)   |            | (4 104)          |             |             | 0 100     |         | 0001                                    |
|                       | . LUUIII FURIFULIU | . SCHEDULE BA  | Currency    | CITIBANK N.A E570DZ              | 2112/FF02111EFA/0     | 24/2020 .  | 11/30/2022     |                 |             |                          |              | •••••        |         |              | •••••  | (43,169)   |            | (4, 194).        |             | ••••••      | 3, 193    |         | 0001                                    |
| FX FORWARD (0.8362    |                    |                | 1.          |                                  |                       |            |                |                 |             | (0.83620 EUR) /          |              |              |         | 1            |        |            |            |                  |             |             |           |         |                                         |
| EUR) / 1 USD          | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    | BARCLAYS BANK PLC . G5GSEF       | F7VJP5170UK557310/2   | 21/2020 .  | 09/30/2021 .   |                 | 1,787,839   |                          |              |              |         |              |        |            |            |                  |             |             | 4,488     |         | 0001                                    |
| FX FORWARD (0.8298    |                    |                | 1           | JPMORGAN CHASE                   |                       |            |                |                 |             | (0.82977 EUR) /          |              |              |         | 1            |        |            |            |                  |             |             |           |         |                                         |
| EUR) / 1 USD          | EQUITY PORTFOLIO   | SCHEDULE BA    | Currency    |                                  | XDRUGQFU57RNE9711/*   | 16/2020 .  | 11/30/2022 .   |                 | 1,068,970   |                          |              |              |         |              |        |            |            |                  |             |             | 6,367     |         | 0001                                    |
| FX FORWARD (0.7556    |                    |                |             | JPMORGAN CHASE                   |                       |            |                |                 |             | (0.75556 GBP) /          |              |              |         |              |        |            |            |                  |             |             |           |         |                                         |
| GBP) / 1 USD          | EQUITY PORTFOLIO   | SCHEDULE BA    | Currenov    |                                  | XDRUGQFU57RNE9711/    | 16/2020    |                |                 | 841.752     |                          |              |              |         | (37,637)     |        | (37,637)   |            | (6,352)          |             |             |           |         | 0001                                    |
|                       |                    | . JUILDULE DA  | Currency    |                                  |                       | 10/2020    |                |                 | 041,732     |                          |              |              |         | (37,037)     |        | (37,037)   |            |                  |             |             |           |         |                                         |
| FX FORWARD (0.7517    |                    |                |             | JPMORGAN CHASE                   | V001005115701-555     | 10 /00     |                |                 |             | (0.75167 GBP) /          |              |              |         |              |        |            |            | ,                |             |             |           |         |                                         |
| GBP) / 1 USD          | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    |                                  |                       | 18/2020 .  | 08/31/2021 .   |                 | 1, 165, 396 |                          |              |              |         |              |        | (44,906)   |            | (11,413).        |             |             | 2,402     |         | 0001                                    |
| FX FORWARD (0.8366    |                    | 1              | 1           | JPMORGAN CHASE                   |                       |            |                |                 |             | (0.83664 EUR) /          |              |              |         | 1            |        |            |            |                  |             |             |           |         |                                         |
| EUR) / 1 USD          | EQUITY PORTFOLIO   | . SCHEDULE BA  | Currency    | BANK, N.A                        | XDRUGQFU57RNE9711/    | 18/2020    | .09/30/2021    |                 |             | 1 USD                    |              |              |         |              |        |            |            |                  |             | L           |           |         | 0001                                    |
| FX FORWARD 0.8168 EUR |                    | 1              |             | GOLDMAN SACHS BANK               |                       | -          | 1 1            |                 |             | 0.81681 EUR /            |              |              |         | 1            | I I''  |            |            | 1 <sup>·</sup> [ |             |             |           |         |                                         |
| / (1 USD)             | EQUITY PORTFOLIO   | SCHEDULE BA    | Currency    |                                  | N7C6T14HNAYLU02 12/*  | 16/2020    | 07/30/2021 .   |                 |             |                          |              |              |         | (90,438)     |        | (90,438)   |            | ( 102, 182)      |             |             | 4,212     |         | 0001                                    |
| FX FORWARD (1106.28   |                    | . SUILDOLL DA  |             | ND3A01                           |                       | 10/2020 .  |                |                 |             | (1106.28000              |              |              |         | (30,430)     |        |            |            |                  |             |             |           |         |                                         |
|                       |                    |                | 0           |                                  |                       | 00/0000    | 10/00/0001     |                 | 0 400 000   |                          |              |              |         | 444 007      |        | 144 007    |            | 0.40 000         |             |             | 00.001    |         | 0001                                    |
| KRW) / 1 USD          | EQUITY PORTFOLIO   | . SCHEDULE BA  | Currency    | BARCLAYS BANK PLC . G5GSEF       | F7VJP5170UK5573 12/2  | 23/2020    | 12/30/2021 .   |                 |             | KRW)/1 USD               |              |              |         |              |        | 141,007    |            |                  |             |             |           |         | 0001                                    |
| FX FORWARD (0.881 CHF |                    |                | 1           |                                  |                       |            |                |                 |             | (0.88097 CHF) /          |              |              |         | 1            |        |            |            |                  |             |             |           |         |                                         |
| / 1 USD               | . EQUITY PORTFOLIO | . SCHEDULE BA  | Currency    | BARCLAYS BANK PLC . G5GSEF       | F7VJP5170UK557312/2   | 23/2020 .  | 12/30/2021 .   |                 | 1,533,523   | 1 USD                    |              |              |         |              |        |            |            |                  |             |             | 5,429     |         | 0001                                    |
| FX FORWARD (0.7299    |                    | 1              |             |                                  |                       |            |                |                 |             | (0.72988 GBP) /          |              |              |         | 1            |        |            |            |                  |             |             |           |         |                                         |
| GBP) / 1 USD          | EQUITY PORTFOLIO   | SCHEDULE BA    | Currency    | BARCLAYS BANK PLC . G5GSEF       | F7VJP5170UK5573 01/2  | 27/2021    | .07/30/2021    |                 | 4,991,183   |                          |              |              |         | (41,830)     |        | (41,830)   |            | (41,830)         |             |             |           |         | 0001                                    |
|                       |                    |                |             |                                  |                       |            |                |                 |             |                          | ·····        |              |         |              |        |            |            |                  |             |             |           |         |                                         |

### **SCHEDULE DB - PART A - SECTION 1**

|                                    | -                     | -             |                  |                                            |              |                |           |             |                          | and Forwards Open     |        |            |        |              |            |             |            |                                         |           |         |               |
|------------------------------------|-----------------------|---------------|------------------|--------------------------------------------|--------------|----------------|-----------|-------------|--------------------------|-----------------------|--------|------------|--------|--------------|------------|-------------|------------|-----------------------------------------|-----------|---------|---------------|
| 1                                  | 2                     | 3             | 4                | 5                                          | 6            | 7              | 8         | 9           | 10                       | 11 12                 | 13     | 14         | 15     | 16           | 17         | 18          | 19         | 20                                      | 21        | 22      | 23            |
|                                    |                       |               |                  |                                            |              |                |           |             |                          | Cumulative            |        |            |        |              |            |             |            |                                         |           |         |               |
|                                    |                       |               |                  |                                            |              |                |           |             |                          | Prior Current         |        |            |        |              |            |             |            |                                         |           |         |               |
|                                    | Description           |               |                  |                                            |              |                |           |             |                          | Year(s) Year Initia   | d l    |            |        |              |            |             |            |                                         |           |         |               |
|                                    | of Item(s)            |               |                  |                                            |              |                |           |             | Strike                   | Initial Cost Cost of  |        |            |        |              |            |             |            |                                         |           | Credit  | Hedge         |
|                                    | Hedged,               |               |                  |                                            |              |                |           |             | Price,                   | of Un- Un-            |        |            |        |              |            | Total       | Current    | Adjustment                              |           | Quality | Effectiveness |
|                                    | Used for              |               | $T_{\rm MRG}(a)$ |                                            |              | Date of        |           |             | Rate or                  | discounted discounter | 4      | Book/      |        |              | Unrealized | Foreign     | Year's     | to Carrying                             |           | of      | at Inception  |
|                                    |                       | Cabadula      | Type(s)          |                                            |              |                | Number    |             |                          |                       |        |            |        |              |            |             |            |                                         |           |         |               |
|                                    | Income                | Schedule/     | of               |                                            |              | Maturity       | Number    |             | Index                    | Premium Premium       |        | Adjusted   |        |              | Valuation  | Exchange    | (Amorti-   | Value of                                |           | Refer-  | and at        |
|                                    | Generation            | Exhibit       | Risk(s)          | Exchange, Counterparty                     | Trade        | or             | of        | Notional    | Received                 | (Received) (Received  |        | Carrying   |        |              | Increase/  | Change in   | zation)/   | Hedged                                  | Potential | ence    | Quarter-end   |
| Description                        | or Replicated         | Identifier    | (a)              | or Central Clearinghouse                   | Date         | Expiration     | Contracts | Amount      | (Paid)                   | Paid Paid             | Income | Value      | Code   | Fair Value   | (Decrease) | B./A.C.V.   | Accretion  | Item                                    | Exposure  | Entity  | (b)           |
| FX FORWARD (6.6386                 |                       |               |                  | JPMORGAN CHASE                             |              |                |           |             | (6.63860 CNH) /          |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| CNH) / 1 USD                       | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BANK, N.A                                  | 01/27/2021   | 01/28/2022 .   |           |             | 1 USD                    |                       |        | (177,108)  |        |              |            | (177,108)   |            |                                         |           |         | 0001          |
| FX FORWARD 0.8103 EUR              |                       |               | ,                | GOLDMAN SACHS BANK                         |              |                |           |             | 0.81026 EUR /            |                       |        |            |        |              |            |             |            |                                         | ,         |         |               |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | USA KD3XUN7C6T14HNAYLU02                   | 02/02/2021   | . 10/13/2023 . |           | 2, 193, 109 | (1 USD)                  |                       |        | (37,223)   |        | (37,223)     |            | (37,223)    |            |                                         |           |         | 0001          |
| FX FORWARD 0.7267 GBP              |                       |               |                  | GOLDMAN SACHS BANK                         |              |                |           |             | 0.72672 GBP /            |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | USA KD3XUN7C6T14HNAYLU02 .                 | 02/02/2021   | 10/13/2023 .   |           | .454.094    | (1 USD)                  |                       |        |            |        |              |            |             |            |                                         | 3.434     |         | 0001          |
| FX FORWARD 0.9288 CHF              |                       | CONLEGEL DAT  | our rono ;       |                                            |              |                |           |             | 0.92875 CHF /            |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BARCLAYS BANK PLC _ G5GSEF7VJP5170UK5573 _ | 03/24/2021   | . 12/30/2021 . |           |             |                          |                       |        |            |        |              |            |             |            |                                         |           |         | 0001          |
| FX FORWARD 0.8311 EUR              |                       | CONLEGGEL DA  | our rency        | JPMORGAN CHASE                             |              | 12/00/2021     |           |             | 0.83106 EUR /            |                       |        |            |        |              |            |             |            |                                         |           |         | 0001          |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | 0                | BANK, N.A                                  | 03/30/2021   |                |           |             | (1 USD)                  |                       |        |            |        |              |            |             |            |                                         |           |         | 0001          |
|                                    | EQUIT FUNIFULIU       | SUREDULE DA   | Currency         | DAIN, N.A                                  |              | 10/ 13/ 2023 . |           |             |                          |                       |        |            |        |              |            |             |            | •••••                                   |           |         | 0001          |
| FX FORWARD (1.2632                 | FOULTY DODTEOL IO     |               | Current          |                                            | 02/20/0004   | 02/24/0000     |           | 1 074 000   | (1.26321 CAD) /          |                       |        | (01.400)   |        | (01 400)     |            | (01 400)    |            | 1                                       | 4.040     |         | 0001          |
|                                    | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 03/30/2021   | 03/31/2022 .   |           | 1,071,868   | 1 USD                    | hh-                   |        | (21,496)   | •••••• | (21,496)     |            | (21,496)    |            |                                         | 4,643     |         | 0001          |
| FX FORWARD 0.7247 GBP              |                       |               |                  | GOLDMAN SACHS BANK                         | 00 (00 (000) | 40 /40 /0007   |           |             | 0.72468 GBP /            |                       |        |            |        |              |            |             |            | 1                                       |           |         | 0004          |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | USA KD3XUN7C6T14HNAYLU02 .                 | 03/30/2021   | 10/13/2023 .   |           | 64,856      |                          |                       |        |            |        |              |            |             |            |                                         |           |         | 0001          |
| FX FORWARD (0.826 EUR)             |                       |               |                  |                                            |              |                |           |             | .(0.82599 EUR) /         |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| / 1 USD                            | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 04/28/2021   | 09/30/2021 .   |           | 6,754,325   |                          |                       |        | 125,901    |        |              |            |             |            |                                         |           |         | 0001          |
| FX FORWARD (0.8212                 |                       |               |                  | GOLDMAN SACHS BANK                         |              |                |           |             | (0.82118 EUR) /          |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| EUR) / 1 USD                       | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | USA KD3XUN7C6T14HNAYLU02 .                 | 05/07/2021   | 09/30/2021 .   |           |             |                          |                       |        |            |        |              |            |             |            |                                         |           |         | 0001          |
| FX FORWARD (0.7156                 |                       |               |                  |                                            |              |                |           |             | (0.71557 GBP) /          |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| GBP) / 1 USD                       | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 05/07/2021   | 09/30/2021 .   |           | 2,566,037   | 1 USD                    |                       |        |            |        |              |            |             |            |                                         | 6,441     |         | 0001          |
| FX FORWARD (8.2919                 |                       |               |                  | JPMORGAN CHASE                             |              |                |           |             | (8.29186 SEK) /          |                       |        |            |        |              |            |             |            |                                         |           |         |               |
|                                    | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BANK, N.A                                  | 05/26/2021   | 09/30/2021 .   |           |             |                          |                       |        |            |        |              |            |             |            |                                         |           |         | 0001          |
| FX FORWARD (0.7079                 |                       | CONEDULE DA   | our r ono y      | JPMORGAN CHASE                             |              |                |           |             | (0.70786 GBP) /          |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| GBP) / 1 USD                       | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BANK, N.A                                  | 05/26/2021   | 09/30/2021 .   |           |             |                          |                       |        | 1,075,445  |        | 1,075,445    |            | 1.075.445   |            |                                         |           |         | 0001          |
| FX FORWARD 0.7055 GBP              |                       | SUILDULL DA   | our rendy        | DANK, N.A                                  | 03/20/2021   | 03/30/2021 .   |           |             | 0.70552 GBP /            |                       |        | 1,073,443  |        | 1,0/3,443    |            | 1,075,445   |            | • • • • • • • • • • • • • • • • • • • • | 120, 180  |         | 0001          |
|                                    | EQUITY PORTFOLIO      | SCHEDULE BA   | 0                | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 05/27/2021   | 07/30/2021 .   |           | 5, 163, 503 | (1 USD)                  |                       |        | (130,469)  |        | ( 130 , 469) |            | (130,469)   |            |                                         |           |         | 0001          |
|                                    | EQUITY PURIFULIU      | SUREDULE BA   | Currency         | BARULAYS BANK PLC . GOGSEF/VJP51/UUKOD/3 . | 05/2//2021   |                |           |             |                          |                       |        | (130,409)  |        | (130,469)    |            | (130,409)   |            |                                         | / ,402    |         | 0001          |
| FX FORWARD 1.2322 CAD              |                       |               | •                |                                            | 00 (00 (0004 | 00/04/0000     |           | 4 000 000   | 1.23221 CAD /            |                       |        | (5.405)    |        | 15 405       |            | (5.405)     |            |                                         | 4 700     |         | 0004          |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 06/28/2021   | 03/31/2022 .   |           | 1,098,833   | (1 USD)                  |                       |        | (5,435)    |        | (5,435)      |            | (5,435)     |            |                                         | 4,760     |         | 0001          |
| FX FORWARD 1131.36 KRW             |                       |               |                  |                                            |              |                |           |             | 1131.36000               |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 06/28/2021   | 12/30/2021 .   |           |             | KRW/(1 USD)              |                       |        | 2, 170     |        |              |            |             |            |                                         |           |         | 0001          |
| FX FORWARD 0.8374 EUR              |                       |               |                  |                                            |              |                |           |             | 0.83743 EUR /            |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 06/28/2021   | 07/30/2021 .   |           | 7,331,946   | (1 USD)                  |                       |        | (46,293)   |        |              |            | (46,293)    |            |                                         |           |         | 0001          |
| FX FORWARD 0.8324 EUR              |                       |               |                  |                                            |              |                |           |             | 0.83241 EUR /            |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 06/28/2021   | 04/29/2022 .   |           | 1,331,072   |                          |                       |        |            |        |              |            |             |            |                                         | 6,064     |         | 0001          |
| FX FORWARD 0.8323 EUR              |                       |               |                  | JPMORGAN CHASE                             |              | 1              |           |             | 0.83231 EUR /            |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BANK, N.A                                  | 06/28/2021   | 04/29/2022 .   |           | 8,300,774   | (1 USD)                  |                       |        | (53,622)   |        | (53,622)     |            | (53,622)    |            |                                         |           |         | 0001          |
| FX FORWARD 0.8282 EUR              |                       | 1             | ,                | JPMORGAN CHASE                             |              | 1              | 1         |             | 0.82824 EUR /            |                       |        |            |        |              |            |             |            | 1                                       |           |         |               |
|                                    | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BANK, N.A                                  | 06/28/2021   |                |           | 4,811,260   | (1 USD)                  | L                     |        | (27,751)   |        |              |            | (27,751)    |            |                                         |           |         | 0001          |
| FX FORWARD 0.8276 EUR              |                       |               |                  | GOLDMAN SACHS BANK                         |              |                |           | ,,          | 0.82762 EUR /            |                       |        | (,,,       |        |              |            |             |            |                                         |           |         |               |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | USA KD3XUN7C6T14HNAYLU02 .                 | 06/28/2021   |                | 1         |             |                          |                       |        | (1,714)    |        |              |            | (1,714)     |            |                                         |           |         | 0001          |
| FX FORWARD 0.7194 GBP              |                       |               |                  | JPMORGAN CHASE                             |              | T              | [         | 200,100     | .0.71943 GBP /           | [                     |        |            |        |              |            |             |            |                                         |           |         |               |
|                                    | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BANK, N.A                                  | 06/28/2021   |                | 1         |             | (1 USD)                  |                       |        | (18,374)   |        | ( 18, 374)   |            | (18,374)    |            |                                         |           |         | 0001          |
| FX FORWARD 6.5579 CNH              | EQUIT FUILIULIU       | SUILDULL DA   | our r ond y      | JPMORGAN CHASE                             |              |                | 1         |             | 6.55788 CNH /            |                       |        | (10,0/4)   |        |              | 1          | (10,0/4)    |            |                                         |           |         |               |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Curronou         | BANK, N.A                                  | 06/29/2021   | 01/28/2022 .   | 1         |             | (1 USD)                  |                       |        |            |        |              |            |             |            |                                         |           |         | 0001          |
| FX FORWARD 0.7226 GBP              | LAUIT FUNIFULIU       | SUIEDULE DA   | Currency         | GOLDMAN SACHS BANK                         |              |                |           |             | (1 05D)<br>0.72264 GBP / |                       |        |            | •••••• |              |            |             |            |                                         |           |         | 0001          |
| FX FURWARD 0.7226 GBP<br>/ (1 USD) | FOULTY DODTEOL IO     | SCHEDULE BA   | Currenew         | USA KD3XUN7C6T14HNAYLU02                   | 06/00/0004   | .08/31/2021    | 1         | 8.540.799   | (1 USD)                  |                       |        | (13,342)   |        | (13,342)     |            | (13,342)    |            |                                         |           |         | 0001          |
|                                    | EQUITY PORTFOLIO      | SUMEDULE BA   | Currency         |                                            | 06/29/2021   |                | +         | 8, 340, 799 |                          | <u>├</u>              |        | (13,342)   |        | (13,342)     |            | (13,342)    |            |                                         |           |         | 0001          |
| FX FORWARD 0.7225 GBP              |                       |               |                  | JPMORGAN CHASE                             | 00 (00 (000) | 00/04/0001     |           | 4 040 004   | 0.72253 GBP /            |                       |        | (0.001)    |        | (0.001)      |            | (0.001)     |            |                                         | 0.000     |         | 0004          |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BANK, N.A                                  | 06/29/2021   | 08/31/2021 .   |           | 1,212,394   | (1 USD)                  |                       |        | (2,081)    | •••••• |              |            | (2,081)     |            |                                         | 2,498     |         | 0001          |
| FX FORWARD 0.9178 CHF              | FOUNTY DODTES         |               |                  |                                            |              | 10/00          | 1         |             | 0.91781 CHF /            |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | BARCLAYS BANK PLC _ G5GSEF7VJP5170UK5573 . | 06/29/2021   | 12/30/2021 .   |           |             |                          |                       |        | (1,115)    |        | (1,115)      |            | (1,115)     |            |                                         | 1,983     |         | 0001          |
| FX FORWARD 0.7226 GBP              |                       |               |                  |                                            |              |                | 1         | 1           | 0.72264 GBP /            |                       |        |            |        |              |            |             |            |                                         |           |         |               |
| / (1 USD)                          | EQUITY PORTFOLIO      | SCHEDULE BA   | Currency         | CITIBANK N.A E570DZWZ7FF32TWEFA76 .        | 06/29/2021   | 11/30/2022 .   |           |             | (1 USD)                  |                       |        | (386)      |        | (386)        |            | (386)       |            |                                         | 3,454     |         | 0001          |
| 1439999999. Subt                   | total - Forwards - He | dging Other   |                  |                                            |              |                |           |             |                          |                       |        | 2,991,011  | XXX    | 2,991,011    |            | 3, 156, 177 |            |                                         | 895,817   | XXX     | XXX           |
| 1479999999. Subt                   |                       | 2 9 2         |                  |                                            |              |                |           |             |                          |                       |        | 2,991,011  | XXX    | 2,991,011    | 1          | 3, 156, 177 |            |                                         | 895,817   |         | XXX           |
|                                    | total - SSAP No. 108  |               | 2                |                                            |              |                |           |             |                          |                       | -      | 2,001,011  | XXX    | 2,301,011    |            | 0,100,177   |            |                                         | 300,017   | XXX     | XXX           |
|                                    |                       |               |                  |                                            | 00           |                |           |             |                          | 40 504 500 40 000 0   |        | 45,000,050 |        | 45 000 050   |            |             | 40 700 001 |                                         |           |         |               |
|                                    |                       |               |                  | Annuity Guarantees Under SSAP No.1         | 08           |                |           |             |                          | 13,591,590 19,066,3   | 54     | 45,886,650 | XXX    | 45,886,650   |            |             | 10,730,991 |                                         |           | XXX     | XXX           |
| 1699999999. Subt                   | total - Hedging Effec | tive Variable | Annuity Gu       | arantees 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                 | 2                     | 2           | 4              | 5                        | 6     | 7          | 0         | 0        | 10       | 11           | 12           | 12      | 14         | 15   | 16         | 17         | 10          | 10          | 20          | 21        | 22      | 23            |
|-------------------|-----------------------|-------------|----------------|--------------------------|-------|------------|-----------|----------|----------|--------------|--------------|---------|------------|------|------------|------------|-------------|-------------|-------------|-----------|---------|---------------|
| •                 | 2                     | 5           | 4              | 5                        | 0     | '          | 0         | 9        | 10       | 11           | 12           | 15      | 14         | 15   | 10         | 17         | 10          | 19          | 20          | 21        | 22      | 23            |
|                   |                       |             |                |                          |       |            |           |          |          | Cumulative   |              |         |            |      |            |            |             |             |             |           |         |               |
|                   |                       |             |                |                          |       |            |           |          |          | Prior        | Current      |         |            |      |            |            |             |             |             |           |         |               |
|                   | Description           |             |                |                          |       |            |           |          |          | Year(s)      | Year Initial |         |            |      |            |            |             |             |             |           |         |               |
|                   | of Item(s)            |             |                |                          |       |            |           |          | Strike   | Initial Cost | Cost of      |         |            |      |            |            |             |             |             |           | Credit  | Hedge         |
|                   | Hedged,               |             |                |                          |       |            |           |          | Price,   | of Un-       | Un-          |         |            |      |            |            | Total       | Current     | Adjustment  |           | Quality | Effectiveness |
|                   | Used for              |             | Type(s)        |                          |       | Date of    |           |          | Rate or  | discounted   | discounted   |         | Book/      |      |            | Unrealized | Foreign     | Year's      | to Carrying |           |         | at Inception  |
|                   | Income                | Schedule/   | of             |                          |       | Maturity   | Number    |          | Index    | Premium      | Premium      | Current | Adjusted   |      |            | Valuation  | Exchange    | (Amorti-    | Value of    |           | Refer-  | and at        |
|                   | Generation            | Exhibit     | Risk(s)        | Exchange, Counterparty   | Trade | or         | of        | Notional | Received | (Received)   |              | Year    | Carrying   |      |            | Increase/  | Change in   | zation)/    | Hedged      | Potential |         | Quarter-end   |
| Description       | or Replicated         | Identifier  | (a)            | or Central Clearinghouse |       | Expiration | Contracts | Amount   | (Paid)   | Paid         | Paid         | Income  | Value      | Code | Fair Value |            |             | Accretion   |             |           |         |               |
|                   | total - Hedging Othe  |             | <u> </u>       | <u> </u>                 |       |            |           |          |          | 361,950      | 31,400       | 08      | 3,077,160  |      | 3.077.160  | 22,291     |             |             |             |           | XXX     | XXX           |
|                   |                       |             |                |                          |       |            |           |          |          |              |              | 30      |            |      |            | 22,201     | 0,100,177   | (1.001.710  |             | 035,017   |         |               |
| 1719999999. Subt  |                       |             |                |                          |       |            |           |          |          | 2,781,718    |              |         | 953, 170   |      | 5,881,590  |            |             | (1,394,712) | )           |           | XXX     | XXX           |
| 1729999999. Subt  | total - Income Gener  | ation       |                |                          |       |            |           |          |          |              |              |         |            | XXX  |            |            |             |             |             |           | XXX     | XXX           |
| 1739999999. Subt  | total - Other         |             |                |                          |       |            |           |          |          |              |              |         |            | XXX  |            |            |             |             |             |           | XXX     | XXX           |
| 1749999999. Subt  | total - Adjustments f | or SSAP No. | 108 Derivative | es                       |       |            |           |          |          |              |              |         |            | XXX  |            |            |             |             |             |           | XXX     | XXX           |
| 1759999999 - Tota |                       |             |                |                          |       |            |           |          |          | 16,735,258   | 19,097,784   | 98      | 49,916,980 | XXX  | 54,845,400 | 22,291     | 3, 156, 177 | 9,336,279   |             | 895,817   | XXX     | XXX           |

(a) Code

Code

Description of Hedged Risk(s)

(b) (0001 . 0002 . Financial or Economic Impact of the Hedge at the End of the Reporting Period

Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

### **SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

| · · ·    |             |                  |                   | -                                                                        |                      |                          |                                      | Futures Contracts          |             |                  |                   |            |                               |                               |                |                                                                                                  |                                                    |                                                                                |           |                                                                    |                     |
|----------|-------------|------------------|-------------------|--------------------------------------------------------------------------|----------------------|--------------------------|--------------------------------------|----------------------------|-------------|------------------|-------------------|------------|-------------------------------|-------------------------------|----------------|--------------------------------------------------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------------------------------|-----------|--------------------------------------------------------------------|---------------------|
| 1        | 2           | 3                | 4                 | 5                                                                        | 6                    | 7                        | 8                                    | 9                          | 10          | 11               | 12                | 13         | 14                            | J                             | y Effective He | - <b>J</b>                                                                                       | 18                                                 | 19                                                                             | 20        | 21                                                                 | 22                  |
| Ticker   | Number      | Notional         |                   | Description<br>of Item(s)<br>Hedged,<br>Used for<br>Income<br>Generation | Schedule/<br>Exhibit | Type(s)<br>of<br>Risk(s) | Date of<br>Maturity<br>or<br>Expira- |                            | Trade       | Transac-<br>tion | Reporting<br>Date |            | Book/<br>Adjusted<br>Carrying | 15<br>Cumulative<br>Variation |                | 17<br>Change in<br>Variation<br>Margin<br>Gain<br>(Loss) Used<br>to Adjust<br>Basis of<br>Hedged | Cumulative<br>Variation<br>Margin for<br>All Other | Change in<br>Variation<br>Margin<br>Gain<br>(Loss)<br>Recognized<br>in Current | Potential | Hedge<br>Effectiveness<br>at<br>Inception<br>and at<br>Quarter-end | Value of<br>One (1) |
| Symbol   | Contracts   | Amount           | Description       | or Replicated                                                            | Identifier           | (a)                      | tion                                 | Exchange                   | Date        | Price            | Price             | Fair Value | Value                         | Margin                        | Margin         | Item                                                                                             | Hedges                                             | Year                                                                           | Exposure  | (b)                                                                | Point               |
| ESU1     | 12          |                  |                   | EQUITY INDEX ANNUITY                                                     |                      |                          |                                      | CME LCZ7XYGSLJUHFXXNXD88 . |             | 4,228.9500       | 4,288.6000        | 4, 183     |                               |                               |                |                                                                                                  |                                                    | 35,790                                                                         |           | 100/100                                                            |                     |
| ESU1     | 2           |                  |                   | EQUITY INDEX ANNUITY                                                     | EXHIBIT 5            | Equity/Index.            | .09/17/2021 .                        | CME LCZ7XYGSLJUHFXXNXD88 . | .06/18/2021 | 4,218.2500       | 4,288.6000        |            |                               | 7,035                         |                |                                                                                                  |                                                    | 7,035                                                                          |           | 100/100                                                            | 50                  |
| ESU1     | 2           |                  |                   |                                                                          | EXHIBIT 5            | Equity/Index.            | .09/17/2021 .                        | CME LCZ7XYGSLJUHFXXNXD88 . | .06/21/2021 | 4, 144.0000      | 4,288.6000        |            |                               |                               |                |                                                                                                  |                                                    | 14,460                                                                         |           | 100/100                                                            | 50                  |
| ESU1     | 2           |                  | SEP 21            |                                                                          | EXHIBIT 5            | Equity/Index.            | .09/17/2021 .                        | CME LCZ7XYGSLJUHFXXNXD88 . | .06/25/2021 | 4,259.0000       | 4,288.6000        |            |                               |                               |                |                                                                                                  |                                                    |                                                                                |           | 100/100                                                            | 50                  |
| ESU1     | 6           | 1,243,500        | SEP 21            |                                                                          |                      |                          |                                      | CME LCZ7XYGSLJUHFXXNXD88 . | .06/21/2021 | 4, 145.0000      | 4,288.6000        |            |                               | 43,080                        |                |                                                                                                  |                                                    | 43,080                                                                         |           |                                                                    |                     |
| 15199999 | 99. Subtota | I - Long Future  | s - Hedging Effec | tive Excluding Var                                                       | iable Annuit         | y Guarante               | es Under S                           | SAP No.108                 |             |                  |                   | 8,366      |                               | 103,325                       |                |                                                                                                  |                                                    | 103,325                                                                        | 264,000   | XXX                                                                | XXX                 |
|          |             | I - Long Future  |                   |                                                                          |                      |                          |                                      |                            |             |                  |                   | 8,366      |                               | 103,325                       |                |                                                                                                  |                                                    | 103, 325                                                                       | 264,000   | XXX                                                                | XXX                 |
|          |             | I - Short Future |                   |                                                                          |                      |                          |                                      |                            |             |                  |                   |            |                               |                               |                |                                                                                                  |                                                    |                                                                                |           | XXX                                                                | XXX                 |
|          |             |                  | 08 Adjustments    |                                                                          |                      |                          |                                      |                            |             |                  |                   |            |                               |                               |                |                                                                                                  |                                                    |                                                                                |           | XXX                                                                | XXX                 |
|          |             |                  |                   | /ariable Annuity G                                                       |                      |                          | PNo.108                              |                            |             |                  |                   | 8,366      |                               | 103,325                       |                |                                                                                                  |                                                    | 103,325                                                                        | 264,000   | XXX                                                                | XXX                 |
|          |             |                  |                   | nuity Guarantees                                                         | Under SSA            | P No.108                 |                                      |                            |             |                  |                   |            |                               |                               |                |                                                                                                  |                                                    |                                                                                |           | XXX                                                                | XXX                 |
|          |             | I - Hedging Oth  | ner               |                                                                          |                      |                          |                                      |                            |             |                  |                   |            |                               |                               |                |                                                                                                  |                                                    |                                                                                |           | XXX                                                                | XXX                 |
|          |             | I - Replication  |                   |                                                                          |                      |                          |                                      |                            |             |                  |                   |            |                               |                               |                |                                                                                                  |                                                    |                                                                                |           | XXX                                                                | XXX                 |
|          |             | I - Income Gen   | eration           |                                                                          |                      |                          |                                      |                            |             |                  |                   |            |                               | -                             |                |                                                                                                  |                                                    |                                                                                |           | XXX                                                                | XXX                 |
|          | 99. Subtota |                  |                   |                                                                          |                      |                          |                                      |                            |             |                  |                   |            |                               | 1                             |                |                                                                                                  |                                                    |                                                                                |           | XXX                                                                | XXX                 |
|          |             | I - Adjustments  | for SSAP No. 10   | 8 Derivatives                                                            |                      |                          |                                      |                            |             |                  |                   |            |                               | 1                             |                |                                                                                                  |                                                    |                                                                                |           | XXX                                                                | XXX                 |
| 17599999 | 99 - Totals |                  |                   |                                                                          |                      |                          |                                      |                            |             |                  |                   | 8,366      |                               | 103,325                       |                |                                                                                                  |                                                    | 103,325                                                                        | 264,000   | XXX                                                                | XXX                 |

|                         |  |      |      |              |       | Cash Balance | Cash Change | Cash Balance |
|-------------------------|--|------|------|--------------|-------|--------------|-------------|--------------|
| Total Net Cash Deposits |  | <br> |      |              |       |              |             |              |
| (a) Code                |  |      | Desc | ruption of H | odgod | RISK(S)      |             |              |
|                         |  |      |      |              |       |              |             |              |

(b)

Code

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

### **SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1                                                               | 2             | 3        | Counterpa     |               | Book              | /Adjusted Carrying |                 | Ĩ              | Fair Value     |                   | 12        | 13             |
|-----------------------------------------------------------------|---------------|----------|---------------|---------------|-------------------|--------------------|-----------------|----------------|----------------|-------------------|-----------|----------------|
|                                                                 | -             | Credit   | 4             | 5             | 6                 | 7                  | 8               | 9              | 10             | 11                |           |                |
|                                                                 | Master        | Support  | Fair Value of | Present Value | Contracts With    | Contracts With     |                 |                |                |                   |           |                |
| Description of Exchange,                                        | Agreement     | Annex    | Acceptable    | of Financing  | Book/Adjusted     | Book/Adjusted      | Exposure Net of | Contracts With | Contracts With | Exposure          | Potential | Off-Balance    |
| Counterparty or Central Clearinghouse                           | (Y or N)      | (Y or N) | Collateral    | Premium       | Carrying Value >0 | Carrying Value <0  | Collateral      | Fair Value >0  | Fair Value <0  | Net of Collateral | Exposure  | Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives       | XXX           | XXX      | XXX           |               | 145,390,845       | (98,447,700)       | ) 145,390,845   | 150,224,306    | (98,447,700)   | 150,224,306       | 264,000   | 264,00         |
| BARCLAYS BANK PLC                                               | Y             | Y        |               |               | 1,530,067         | (612,798)          | )               | 1,530,067      | (612,798)      |                   |           |                |
| CITIBANK N.A E570DZWZ7FF32TWEFA76                               | Y             | Υ        |               |               |                   | (64,400)           | )               |                |                |                   |           |                |
| GOLDMAN SACHS BANK USA                                          | YY            | Y        |               |               |                   | (580,078)          |                 |                | (580,078)      |                   |           |                |
| JPMORGAN CHASE BANK, N.A                                        | Y             | Y        |               |               | 1,433,202         | (1,223,812)        | )               | 1,433,202      | (1,223,812)    |                   |           |                |
| 0299999999. Total NAIC 1 Designation                            |               |          | 2,950,000     |               | 5,558,247         | (2,481,088)        | ) 334,291       | 5,558,247      | (2,481,088)    | 334,291           | 895,817   | 743,95         |
| 08999999999. Aggregate Sum of Central Clearinghouses (Excluding | Exchange Trac | ded)     |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 |               |          |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 |               |          |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 |               |          |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 |               |          |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 | ••••••        |          |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 | ••••••        |          |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 |               |          |               |               | +                 |                    |                 |                |                |                   |           |                |
|                                                                 | •••••         |          |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 |               |          |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 | ••••••        |          |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 |               |          |               |               |                   |                    |                 | <b>_</b>       |                |                   |           |                |
|                                                                 |               |          |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 |               |          |               |               |                   |                    |                 |                |                |                   |           |                |
|                                                                 |               |          |               |               |                   |                    |                 |                |                |                   |           |                |
| 0999999999 - Gross Totals                                       |               |          | 2,950,000     |               | 150,949,092       | (100,928,788)      | ) 145,725,136   | 155,782,553    | (100,928,788)  | 150,558,597       | 1,159,817 | 1,007,9        |
| 1. Offset per SSAP No. 64                                       |               |          |               |               |                   |                    |                 |                |                |                   |           |                |
| 2. Net after right of offset per SSAP No. 64                    |               |          |               |               | 150,949,092       | (100,928,788)      | )               |                |                |                   |           |                |
|                                                                 |               |          |               |               | 10010101002       | (100,020,100)      | ,<br>,          |                |                |                   |           |                |

### **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

#### Collateral Pledged by Reporting Entity

| 1                                                    | 2                     | 3              | 4             | 5          | 6         | 7             | 8          | 9            |
|------------------------------------------------------|-----------------------|----------------|---------------|------------|-----------|---------------|------------|--------------|
|                                                      |                       |                |               |            |           | Book/Adjusted |            | Type of      |
| Exchange, Counterparty<br>or Central Clearinghouse   |                       | CUSIP          |               |            |           | Carrying      | Maturity   | Margin       |
| or Central Clearinghouse                             | Type of Asset Pledged | Identification | Description   | Fair Value | Par Value | Value         | Date       | (I, V or IV) |
| CITIBANK N.A. E570DZWZ7FF32TWEFA76                   | Cash.                 |                | CASH          |            |           |               |            | V            |
| JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97       | Cash                  |                | CASH          |            |           |               |            | V            |
| JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88 | Treasury              | 912828-4U-1    | TREASURY NOTE |            |           |               | 06/30/2023 |              |
| JPMORGAN CHASE BANK, N.A. (CME)                      | Treasury.             | 912828-6A-3    | TREASURY NOTE |            |           |               | 01/31/2026 |              |
| JPMORGAN CHASE BANK, N.A. (CME)                      | Treasury.             | 912828-YC-8    | TREASURY NOTE | 1,002,411  |           |               | 08/31/2021 | IV           |
|                                                      |                       |                |               |            |           |               |            |              |
|                                                      |                       |                |               |            |           |               |            |              |
|                                                      |                       |                |               |            |           |               |            |              |
|                                                      |                       |                |               |            |           |               |            |              |
|                                                      |                       |                |               |            |           |               |            |              |
|                                                      |                       |                |               |            |           |               |            |              |
| 0199999999 - Total                                   | -                     |                |               | 5,928,937  | 5,601,394 | 5,607,439     | XXX        | XXX          |

#### Collateral Pledged to Reporting Entity

| 1                                                  | 2                     | 3              | 4           | 5          | 6         | 7             | 8        | 9           |
|----------------------------------------------------|-----------------------|----------------|-------------|------------|-----------|---------------|----------|-------------|
|                                                    |                       |                |             |            |           | Book/Adjusted |          | Type of     |
| Exchange, Counterparty<br>or Central Clearinghouse |                       | CUSIP          |             |            |           | Carrying      | Maturity | Margin      |
| or Central Clearinghouse                           | Type of Asset Pledged | Identification | Description | Fair Value | Par Value | Value         | Date     | (I, V or IV |
| BARCLAYS BANK PLC                                  | . Cash                |                | CASH        | 1,060,000  |           |               |          | V           |
| GOLDMAN SACHS BANK USA                             | Cash                  |                | CASH        | 1,890,000  |           | XXX           |          | V           |
|                                                    |                       |                |             |            |           |               |          |             |
|                                                    |                       |                |             |            |           |               |          |             |
|                                                    |                       |                |             |            |           |               |          |             |
|                                                    |                       |                |             |            |           |               |          |             |
|                                                    |                       |                |             |            |           |               |          |             |
|                                                    |                       |                |             |            |           |               |          |             |
|                                                    |                       |                |             |            |           |               |          |             |
|                                                    |                       |                |             |            |           |               |          |             |
|                                                    |                       |                |             |            |           |               |          |             |
| 0299999999 - Total                                 |                       |                |             | 2,950,000  | 2,950,000 | XXX           | XXX      | XXX         |

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees  $N\ O\ N\ E$ 

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

### **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)

| (Securiti                     | es lenuing collateral assets included          | UII SCHEUUIES A, D, DA,        |      |                  | eponeu in aggregate |                | sels page     |
|-------------------------------|------------------------------------------------|--------------------------------|------|------------------|---------------------|----------------|---------------|
| 1                             | 2                                              |                                | 3    | 4                | 5                   | 6              | 7             |
|                               |                                                |                                |      | NAIC             |                     |                |               |
|                               |                                                |                                |      | Designation,     |                     |                |               |
|                               |                                                |                                |      | NAIC             |                     |                |               |
|                               |                                                |                                |      | Designation      |                     |                |               |
|                               |                                                |                                |      | Modifier and SVO |                     |                |               |
| CUSIP                         |                                                |                                |      | Administrative   |                     | Book/Adjusted  |               |
| Identification                | Description                                    |                                | Code | Symbol           | Fair Value          | Carrying Value | Maturity Date |
|                               | I - U.S. Government Bonds                      |                                |      |                  |                     |                | XXX           |
| 1099999. Tota                 | I - All Other Government Bonds                 |                                |      |                  |                     |                | XXX           |
| 1799999. Tota                 | I - U.S. States, Territories and Possessions   | Bonds                          |      |                  |                     |                | XXX           |
| 2499999. Tota                 | I - U.S. Political Subdivisions Bonds          |                                |      |                  |                     |                | XXX           |
| 3199999. Tota                 | I - U.S. Special Revenues Bonds                |                                |      |                  |                     |                | XXX           |
| 3899999. Tota                 | I - Industrial and Miscellaneous (Unaffiliated | d) Bonds                       |      |                  |                     |                | XXX           |
| 4899999. Tota                 | I - Hybrid Securities                          |                                |      |                  |                     |                | XXX           |
| 5599999. Tota                 | I - Parent, Subsidiaries and Affiliates Bonds  | 3                              |      |                  |                     |                | XXX           |
| 5999999. Subt                 | otal - SVO Identified Funds                    |                                |      |                  |                     |                | XXX           |
| 6299999. Subt                 | otal - Unaffiliated Bank Loans                 |                                |      | XXX              |                     |                |               |
| 6399999. Tota                 | I - Issuer Obligations                         |                                |      |                  |                     |                | XXX           |
| 6499999. Tota                 | I - Residential Mortgage-Backed Securities     |                                |      |                  |                     |                | XXX           |
| 6599999. Tota                 | I - Commercial Mortgage-Backed Securities      | 6                              |      |                  |                     |                | XXX           |
| 6699999. Tota                 | I - Other Loan-Backed and Structured Secu      | ırities                        |      |                  |                     |                | XXX           |
| 6799999. Tota                 | I - SVO Identified Funds                       |                                |      |                  |                     |                | XXX           |
| 6899999. Tota                 | I - Affiliated Bank Loans                      |                                |      |                  |                     |                | XXX           |
| 6999999. Tota                 | I - Unaffiliated Bank Loans                    |                                |      |                  |                     |                | XXX           |
| 7099999. Tota                 | l Bonds                                        |                                |      |                  |                     |                | XXX           |
| 7399999. Tota                 | I - Preferred Stocks (Schedule D, Part 2, Se   | ection 1 type)                 |      |                  |                     |                | XXX           |
|                               | I - Common Stocks (Schedule D, Part 2, Se      |                                |      |                  |                     |                | XXX           |
|                               | I - Preferred and Common Stocks                |                                |      |                  |                     |                | XXX           |
|                               | JPMORGAN PRIME CL CAPITAL                      |                                |      |                  | 4,261,206           | 4,261,206      |               |
| 665279-84-0                   | NORTHERN INST GVT SLCT WLMS CPT                |                                |      |                  |                     |                |               |
|                               | I - Cash Equivalents (Schedule E Part 2 type)  | e)                             |      |                  | 4,761,206           | 4,761,206      | XXX           |
|                               |                                                |                                |      |                  | 4,761,206           | 4,761,206      | XXX           |
| 9999999 - Tota                |                                                |                                |      |                  |                     |                |               |
| General Interro               | gatories:                                      |                                |      |                  |                     |                |               |
| General Interro<br>1. Total a | gatories:<br>activity for the year Fair        | r Value \$(239,6<br>r Value \$ |      |                  |                     |                |               |

E12

# SCHEDULE E - PART 1 - CASH

|                                                       |     | Month    | End Depository | Balances       |                                                             |              |              |       |
|-------------------------------------------------------|-----|----------|----------------|----------------|-------------------------------------------------------------|--------------|--------------|-------|
| 1                                                     | 2   | 3        | 4              | 5              | Book Balance at End of Each Month<br>During Current Quarter |              |              |       |
|                                                       |     |          | Amount of      | Amount of      | 6                                                           | 7            | 8            |       |
|                                                       |     |          |                |                |                                                             |              |              |       |
|                                                       |     | Rate of  |                | at Current     |                                                             |              |              |       |
| Depository                                            |     | Interest |                | Statement Date | First Month                                                 | Second Month | Third Month  | *     |
| BNY Mellon New York, New York                         |     | 0.010    |                |                |                                                             |              |              | XXX   |
| Citibank New York, New York                           |     |          |                |                |                                                             |              |              | XXX   |
| BMO Harris Bank Chicago, Illinois                     |     |          |                |                | (19,828,087)                                                | (33,774,655) | (33,248,818) |       |
| JP Morgan Chase New York, New York                    |     |          |                |                |                                                             |              |              |       |
| UMB Bank Kansas City, Missouri                        |     |          |                |                |                                                             |              |              | XXX   |
| US Bank St Paul, Minnesota                            |     |          |                |                |                                                             |              |              | .XXX. |
| Wells Fargo Charlotte, North Carolina .               |     |          |                |                |                                                             |              |              |       |
| The Northern Trust Company Chicago, Illinois          |     |          |                |                |                                                             | (15,634,038) |              |       |
| 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      | 792            |                | (23,579,751)                                                | (29,870,799) | 65,500,947   | 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      | 792            |                | (23,579,751)                                                | (29,870,799) | 65,500,947   | XXX   |
| 0499999. Cash in Company's Office                     | XXX | XXX      | XXX            | XXX            |                                                             |              |              | XXX   |
|                                                       |     |          |                |                |                                                             |              |              |       |
|                                                       |     |          |                |                |                                                             |              |              |       |
|                                                       |     |          |                |                |                                                             |              |              |       |
|                                                       |     |          |                |                |                                                             |              |              |       |
|                                                       |     |          |                |                |                                                             |              |              |       |
| 0599999. Total - Cash                                 | XXX | XXX      | 792            |                | (23,579,751)                                                | (29,870,799) | 65,500,947   | XXX   |

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

| [                                                                                |                                             | Show investments C | when Lind of Curre       | 1 1              |               |                | -                  |                 |
|----------------------------------------------------------------------------------|---------------------------------------------|--------------------|--------------------------|------------------|---------------|----------------|--------------------|-----------------|
| 1                                                                                | 2                                           | 3                  | 4                        | 5                | 6             | 7              | 8                  | 9               |
|                                                                                  |                                             |                    |                          |                  |               | Book/Adjusted  | Amount of Interest | Amount Received |
| CUSIP                                                                            | Description                                 | Code               | Date Acquired            | Rate of Interest | Maturity Date | Carrying Value | Due and Accrued    | During Year     |
| 0599999. Total - U.S. Government Bonds                                           |                                             |                    |                          |                  |               |                |                    |                 |
| 1099999. Total - All Other Government B                                          |                                             |                    |                          |                  |               |                |                    |                 |
| 1799999. Total - U.S. States, Territories                                        |                                             |                    |                          |                  |               |                |                    |                 |
| 2499999. Total - U.S. Political Subdivisio                                       |                                             |                    |                          |                  |               |                |                    |                 |
| 3199999. Total - U.S. Special Revenues                                           | Bonds                                       |                    |                          |                  |               |                |                    |                 |
| 3899999. Total - Industrial and Miscellan                                        | eous (Unaffiliated) Bonds                   |                    |                          |                  |               |                |                    |                 |
| 4899999. Total - Hybrid Securities                                               |                                             |                    |                          |                  |               |                |                    |                 |
| 5599999. Total - Parent, Subsidiaries and                                        | d Affiliates Bonds                          |                    |                          |                  |               |                |                    |                 |
| 6099999. Subtotal - SVO Identified Fund                                          |                                             |                    |                          |                  |               |                |                    |                 |
| 6599999. Subtotal - Unaffiliated Bank Lo                                         |                                             |                    |                          |                  |               |                |                    |                 |
| 7699999. Total - Issuer Obligations                                              |                                             |                    |                          |                  |               |                |                    |                 |
| 7799999. Total - Residential Mortgage-B                                          | acked Securities                            |                    |                          |                  |               |                |                    |                 |
| 7899999. Total - Commercial Mortgage-E                                           |                                             |                    |                          |                  |               |                |                    |                 |
| 7999999. Total - Other Loan-Backed and                                           |                                             |                    |                          |                  |               |                |                    |                 |
| 8099999. Total - SVO Identified Funds                                            |                                             |                    |                          |                  |               |                |                    |                 |
| 8199999. Total - Affiliated Bank Loans                                           |                                             |                    |                          |                  |               |                |                    |                 |
| 8299999. Total - Unaffiliated Bank Loans                                         | <b>x</b>                                    |                    |                          |                  |               |                |                    |                 |
| 8399999. Total Bonds                                                             |                                             |                    |                          |                  |               |                |                    |                 |
| 09248U-70-0 BLACKROCK LIQUIDITY FED FUND -                                       |                                             |                    |                          |                  |               |                |                    | 7               |
| 092480-71-8 BLCKRCK LQDTY T FUND CL INTL                                         | INGITIOTIONAL GRARES                        |                    |                          |                  |               |                |                    |                 |
|                                                                                  | tet Mutual Funds - as Identified by the SVO |                    |                          |                  |               | 136,048,138    | 504                | 1,608           |
| 09248U-55-1 BLACKROCK TREASURY TRUST                                             |                                             |                    |                          |                  |               | 1,439,863      | 28                 |                 |
| 09248U-61-9 TREASURY TEMP FUND                                                   |                                             |                    |                          |                  |               |                |                    |                 |
| 4812A0-36-7 JPMORGAN PRIME CL CAPITAL                                            |                                             |                    |                          | 0.070            |               |                |                    |                 |
| 4812A2-60-3 JP MORGAN INSTITUTIONAL PRIME M                                      | IONEY MARKET                                |                    |                          |                  |               |                |                    |                 |
| 4812C0-67-0 JPMORGAN US GOVT MM-CP<br>61747C-71-5 MRGN STNLY INSTILLQ PRM CL INS |                                             |                    | 06/30/2021<br>06/30/2021 | 0.030<br>0.060   |               |                |                    |                 |
| 665279-84-0 NORTHERN INST GVT SLCT WLMS CPT                                      |                                             |                    |                          |                  |               |                | 12                 |                 |
| 857492-70-6 STATE STR INSTI US GOVT CL INST                                      |                                             |                    |                          |                  |               |                |                    |                 |
| 85749P-10-1 STATE STREET CL INST LIQUID RSV                                      |                                             |                    |                          | 0.040            |               |                | 1                  |                 |
| 8699999. Subtotal - All Other Money Mar                                          | ket Mutual Funds                            |                    |                          |                  |               | 6,201,068      | 274                | 4,737           |
| ALLSTATE SHORT TERM POOL LLC                                                     |                                             | %                  |                          |                  |               |                |                    |                 |
| 8799999. Subtotal - Qualified Cash Pools                                         | s Under SSAP No. 2R                         |                    |                          |                  |               | 624,765,050    | 18,691             | 34, 106         |
|                                                                                  |                                             |                    |                          |                  |               |                |                    |                 |
|                                                                                  |                                             |                    |                          |                  |               |                |                    |                 |
|                                                                                  |                                             |                    |                          |                  |               |                |                    |                 |
|                                                                                  |                                             |                    |                          |                  |               |                |                    |                 |
|                                                                                  |                                             |                    |                          |                  |               |                |                    |                 |
|                                                                                  |                                             |                    |                          |                  |               |                |                    |                 |
|                                                                                  |                                             |                    |                          |                  |               |                |                    |                 |
| 9999999 - Total Cash Equivalents                                                 |                                             |                    |                          |                  |               | 767,014,257    | 19,469             | 40,450          |