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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.allstate.com

Statutory Statement Contact CYNTHIA RODRIGUES (Name), 847-402-5345 (Area Code) (Telephone Number)
cquad@Allstate.com (E-mail Address), 833-246-8303 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON II	Secretary	RHONDA SMITH FERGUSON
Vice Chairman	DOGAN CIVGIN	Treasurer	MARILYN VICTORIA HIRSCH #

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

THOMAS JOSEPH WILSON II Chairman of the Board	RHONDA SMITH FERGUSON Secretary	MARILYN VICTORIA HIRSCH Treasurer

Subscribed and sworn to before me this 5TH day of NOVEMBER 2021

MIGUEL SAUCEDO
NOTARY
11/04/2024

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

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	26,154,836,579		26,154,836,579	31,919,103,672
2.	Stocks:				
	2.1 Preferred stocks	146,495,515		146,495,515	72,771,814
	2.2 Common stocks	8,605,304,385	7,131,195	8,598,173,190	7,797,487,456
3.	Mortgage loans on real estate:				
	3.1 First liens	689,445,341		689,445,341	574,570,640
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	57,352,490		57,352,490	181,073,084
	4.2 Properties held for the production of income (less $ ..... encumbrances)	178,528,693		178,528,693	119,521,800
	4.3 Properties held for sale (less $ ..... encumbrances)	162,244,411		162,244,411	878,801
5.	Cash ($ (970,098,821)), cash equivalents ($ 4,010,175,073) and short-term investments ($ 9,246,189)	3,049,322,441		3,049,322,441	943,852,098
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	33,383,915		33,383,915	27,204,797
8.	Other invested assets	10,023,723,956	12,924,136	10,010,799,820	5,522,984,733
9.	Receivables for securities	114,748,987		114,748,987	36,695,017
10.	Securities lending reinvested collateral assets	4,170,304		4,170,304	71,268,805
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	49,219,557,017	20,055,331	49,199,501,686	47,267,412,717
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	241,119,849	148,282	240,971,567	291,084,364
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,698,473,473	23,981,921	1,674,491,552	1,483,619,059
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	5,115,906,578		5,115,906,578	3,639,667,418
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	56,844,642		56,844,642	54,947,770
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				1
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	193,686,383		193,686,383	
18.2	Net deferred tax asset	504,732,861		504,732,861	723,849,091
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	431,709,552	370,909,733	60,799,819	74,173,227
21.	Furniture and equipment, including health care delivery assets ($ .....)	158,133,383	158,133,383		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	222,971,163		222,971,163	251,247,271
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	681,490,336	382,258,222	299,232,114	122,479,722
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	58,524,625,237	955,486,872	57,569,138,365	53,908,480,640
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	58,524,625,237	955,486,872	57,569,138,365	53,908,480,640
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	265,263,943	23,609,562	241,654,381	80,862,468
2502.	Collateral	32,268,906		32,268,906	39,741,130
2503.	Prepaid assessments	149,908,174	124,656,987	25,251,187	1,818,484
2598.	Summary of remaining write-ins for Line 25 from overflow page	234,049,313	233,991,673	57,640	57,640
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	681,490,336	382,258,222	299,232,114	122,479,722

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 7,857,843,541)	15,844,125,113	13,872,917,371
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,412,093	768,560
3.	Loss adjustment expenses	3,461,744,902	3,995,947,854
4.	Commissions payable, contingent commissions and other similar charges	246,447,405	204,794,346
5.	Other expenses (excluding taxes, licenses and fees)	1,793,615,648	1,546,908,374
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	115,289,308	65,610,200
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		185,902,150
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 155,640,759 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	12,964,919,052	11,178,211,325
10.	Advance premium	420,016,890	330,702,695
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	45,847,505	13,621,610
13.	Funds held by company under reinsurance treaties	104,413,289	107,446,968
14.	Amounts withheld or retained by company for account of others	31,165,173	46,270,140
15.	Remittances and items not allocated	26,114,085	16,581,785
16.	Provision for reinsurance (including $ certified)	122,977,554	28,762,705
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	185,675,935	252,617,375
20.	Derivatives	34,254,200	34,765,116
21.	Payable for securities	1,044,979,931	397,220,529
22.	Payable for securities lending	1,460,989,308	898,009,410
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	627,120,741	567,494,325
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	38,531,108,132	33,744,552,837
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	38,531,108,132	33,744,552,837
29.	Aggregate write-ins for special surplus funds	16,840,273	19,777,839
30.	Common capital stock	3,882,000	3,882,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,284,769,264	3,301,977,518
35.	Unassigned funds (surplus)	15,732,538,696	16,838,290,446
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	19,038,030,233	20,163,927,803
38.	Totals (Page 2, Line 28, Col. 3)	57,569,138,365	53,908,480,640
	DETAILS OF WRITE-INS		
2501.	Accounts payable	423,209,132	409,946,001
2502.	Reserve for uncashed checks	143,891,347	125,903,207
2503.	Deferred gain on intercompany asset transfers	26,100,034	4,195,098
2598.	Summary of remaining write-ins for Line 25 from overflow page	33,920,228	27,450,019
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	627,120,741	567,494,325
2901.	Deferred gain on sale/leaseback	13,880,680	16,823,086
2902.	SCOR retroactive reinsurance account	2,959,593	2,954,753
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	16,840,273	19,777,839
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 4,051,612,589)	4,045,413,699	4,163,628,152	5,557,498,711
	1.2 Assumed (written $ 24,676,862,802)	22,901,504,530	19,980,874,490	26,885,918,925
	1.3 Ceded (written $ 388,315,866)	393,546,721	315,729,019	439,298,988
	1.4 Net (written $ 28,340,159,525)	26,553,371,508	23,828,773,623	32,004,118,648
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 19,072,375,142):			
	2.1 Direct	3,135,286,565	1,449,562,248	2,196,763,980
	2.2 Assumed	14,698,791,005	10,951,858,215	14,582,299,542
	2.3 Ceded	888,574,457	(313,094,329)	(216,742,564)
	2.4 Net	16,945,503,113	12,714,514,792	16,995,806,086
3.	Loss adjustment expenses incurred	2,033,750,988	2,669,422,501	3,297,516,620
4.	Other underwriting expenses incurred	6,714,003,364	5,978,325,389	7,986,028,332
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	25,693,257,465	21,362,262,682	28,279,351,038
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	860,114,043	2,466,510,941	3,724,767,610
	INVESTMENT INCOME			
9.	Net investment income earned	1,433,907,853	929,432,194	1,686,183,724
10.	Net realized capital gains (losses) less capital gains tax of $ 151,527,838	434,429,869	1,237,270,860	1,292,309,342
11.	Net investment gain (loss) (Lines 9 + 10)	1,868,337,722	2,166,703,054	2,978,493,066
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 182,257,130)	(182,257,130)	(148,852,231)	(134,905,476)
13.	Finance and service charges not included in premiums	347,943,091	180,607,168	225,077,171
14.	Aggregate write-ins for miscellaneous income	(10,746,497)	6,807,297	10,974,917
15.	Total other income (Lines 12 through 14)	154,939,464	38,562,234	101,146,612
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,883,391,229	4,671,776,229	6,804,407,288
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	2,883,391,229	4,671,776,229	6,804,407,288
19.	Federal and foreign income taxes incurred	274,612,448	573,563,457	858,202,042
20.	Net income (Line 18 minus Line 19)(to Line 22)	2,608,778,781	4,098,212,772	5,946,205,246
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	20,163,927,803	19,111,121,705	19,111,121,705
22.	Net income (from Line 20)	2,608,778,781	4,098,212,772	5,946,205,246
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 211,369,208	1,135,931,811	(754,499,121)	(397,986,405)
25.	Change in net unrealized foreign exchange capital gain (loss)	14,282,214	6,067,498	20,945,617
26.	Change in net deferred income tax	(7,747,022)	486,045	(31,224,324)
27.	Change in nonadmitted assets	(8,880,262)	(50,774,370)	(48,506,532)
28.	Change in provision for reinsurance	(94,214,849)	(16,495,975)	(8,121,995)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	(17,208,254)		
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(4,643,000,000)	(3,132,639,000)	(4,435,345,509)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(113,839,989)	19,279,750	6,840,000
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(1,125,897,570)	169,637,599	1,052,806,098
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	19,038,030,233	19,280,759,304	20,163,927,803
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Allocated share of gain (loss) on sale of fixed assets	(10,532,198)	1,118,659	842,457
1402.	Fines and penalties	(805,434)	(824,230)	(1,207,081)
1403.	Retroactive reinsurance gain	591,135	21,868	(71,459)
1498.	Summary of remaining write-ins for Line 14 from overflow page		6,491,000	11,411,000
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(10,746,497)	6,807,297	10,974,917
3701.	Surplus adjustment – Plan of Division	(94,893,489)		
3702.	Transition obligation for postretirement benefits	(18,946,500)	19,279,750	6,840,000
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(113,839,989)	19,279,750	6,840,000

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	27,243,307,956	24,193,875,051	32,128,437,530
2. Net investment income	1,243,288,352	1,038,915,683	1,836,547,680
3. Miscellaneous income	154,939,464	38,562,234	101,146,612
4. Total (Lines 1 to 3)	28,641,535,771	25,271,352,968	34,066,131,822
5. Benefit and loss related payments	15,798,236,380	12,549,832,279	17,105,778,547
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	9,102,826,789	8,335,069,884	11,142,319,203
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ 151,527,838 tax on capital gains (losses)	805,728,819	1,078,224,341	1,275,675,674
10. Total (Lines 5 through 9)	25,706,791,988	21,963,126,503	29,523,773,424
11. Net cash from operations (Line 4 minus Line 10)	2,934,743,783	3,308,226,464	4,542,358,399
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	13,264,142,207	20,510,441,062	24,431,699,841
12.2 Stocks	934,764,867	4,847,500,997	4,884,096,080
12.3 Mortgage loans	117,079,904	24,253,916	49,419,702
12.4 Real estate		51,078,063	51,107,698
12.5 Other invested assets	392,198,952	771,974,175	1,084,559,625
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,279,958)	(262,132)	785,590
12.7 Miscellaneous proceeds	215,885,880	6,846,797	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,922,791,852	26,211,832,877	30,501,668,537
13. Cost of investments acquired (long-term only):			
13.1 Bonds	10,154,583,941	24,536,211,288	27,764,934,857
13.2 Stocks	249,027,134	1,651,726,276	1,910,650,832
13.3 Mortgage loans	110,119,952	83,521,391	86,522,715
13.4 Real estate	3,088,222	21,216,367	21,798,371
13.5 Other invested assets	1,748,357,642	566,490,770	1,002,477,985
13.6 Miscellaneous applications		70,060,272	139,771,658
13.7 Total investments acquired (Lines 13.1 to 13.6)	12,265,176,891	26,929,226,364	30,926,156,419
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,657,614,961	(717,393,487)	(424,487,881)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	3,890,617,098	2,732,188,137	4,034,894,646
16.6 Other cash provided (applied)	403,728,697	(260,835,837)	(313,175,497)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(3,486,888,401)	(2,993,023,974)	(4,348,070,143)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,105,470,343	(402,190,997)	(230,199,625)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	943,852,098	1,174,051,723	1,174,051,723
19.2 End of period (Line 18 plus Line 19.1)	3,049,322,441	771,860,727	943,852,098

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

20.0001. Assets transferred from/to subsidiary	3,001,475,292		
20.0002. Assets transferred from an affiliate due to reinsurance	929,925,493		
20.0003. Portfolio investments exchanged	900,821,174	979,992,319	1,334,988,312
20.0004. Dividends/Asset Transfer	752,382,902	400,450,863	400,450,863
20.0005. Low income housing commitment	363,723,608	123,179,690	141,821,238
20.0006. Change in payable for securities acquired	184,705,311	367,543,076	60,923,931
20.0007. Assets Exchange - Plan of Division	111,402,958		
20.0008. Change in receivable for securities sold	80,252,914	61,417,953	9,856,756
20.0009. Intercompany Dividend	77,739,390		

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

20.0010. Reinvestment of non-cash distributions from other invested assets	61,250,685	25,571,846	45,978,471
20.0011. Donations	26,250,144	14,202,020	18,202,078
20.0012. Income from other invested assets	13,911,491	3,189,016	13,219,690
20.0013. Stock dividends received	4,908,967	9,305,064	18,655,986
20.0014. Real estate transferred to limited partnership		11,012,830	11,012,830

NOTES TO FINANCIAL STATEMENTS

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

1. Summary of Significant Accounting Policies

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

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

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

(in millions)		SSAP #	F/S Page #	F/S Line #	September 30, 2021	December 31, 2020
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ 2,609	$ 5,946
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ 2,609	$ 5,946
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 19,038	$ 20,164
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 19,038	$ 20,164

C. Investments

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

As of September 30, 2021, perpetual preferred stocks are reported at fair value as the Company adopted SSAP No. 32R, *Preferred Stock*, effective January 1, 2021. As of December 31, 2020, perpetual preferred stocks are reported at fair value or the lower of cost or fair value depending on the assigned NAIC designation. For preferred stocks reported at fair value, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of September 30, 2021 or December 31, 2020.

4. Discontinued Operations

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

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

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

2. On January 26, 2021, the Company and Allstate Financial Insurance Holdings Corporation ("AFIHC") entered into a Stock Purchase Agreement ("ALIC Purchase Agreement") with Everlake US Holdings Company (formerly Antelope US Holdings Company) ("Everlake"), an affiliate of an investment fund associated with The Blackstone Group Inc. to sell all of the shares of common stock of ALIC and certain affiliates for approximately $2.8 billion in cash. On March 29, 2021, the Company, ALIC, Allstate Insurance Holdings, LLC ("AIH") and AFIHC entered into a Stock Purchase Agreement ("ALNY Purchase Agreement") with Wilton Reassurance Company ("WRAC") to sell all of the shares of common stock of ALNY, a wholly owned subsidiary of ALIC and Intramerica Life Insurance Company ("ILIC"), a wholly owned subsidiary of AFIHC for $220 million in cash plus the growth in statutory value through the sale date. These two transactions will result in the Company's divestiture of all of its life and annuities businesses. The necessary state regulatory approvals were received and the sale of ALNY was completed on October 1, 2021, and the sale of ALIC, including ALIC Re, was completed on November 1, 2021.

3. The carrying value of ALIC is equal to the fair value less costs to sell which is less than the capital and surplus value of ALIC of $4.43 billion at September 30, 2021.

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

NOTES TO FINANCIAL STATEMENTS

a. The following table provides information related to the sale of ALIC common stock as of September 30, 2021:

(in millions)

Discontinued Operation Identifier	December 31, 2020 Carrying Amount Immediately Prior To Classification as Held for Sale (A)[1]	September 30, 2021 Current Fair Value Less Costs to Sell (B)[1]
1	$ 3,161	$ 4,049

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

b. The following table provides the impact of discontinued operations on the Company's assets, liabilities, surplus and income as of September 30, 2021:

(in millions)

	Discontinued Operation Identifier	Line Number	Line Description	Amount Attributable to Discontinued Operations
1. Assets	1	2.2	Common stocks	$ 4,049
2. Liabilities	-	-	-	$ -
3. Surplus	1	35	Unassigned funds (surplus)	$ 4,049
4. Income	-	-	-	$ -

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

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

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

4. The age analysis of the Company's mortgage loans as of September 30, 2021 and December 31, 2020 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.

($ in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 689	$ -	$ 689
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior year							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 575	$ -	$ 575
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

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

NOTES TO FINANCIAL STATEMENTS

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

($ in millions)

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

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

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

(in millions)

		September 30, 2021	December 31, 2020
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ -	$ (1)
	2. 12 months or longer	$ -	$ (1)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 53	$ 118
	2. 12 months or longer	$ 48	$ 101

5. As of September 30, 2021, unrealized losses were immaterial and the majority 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 September 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 September 30, 2021, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

a. Aggregate Amount Collateral Received

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

(in millions)	Fair Value	
	September 30, 2021	December 31, 2020
Securities lending		
(a) Open	$ 1,461	$ 898
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 1,461	$ 898
(g) Securities received	-	-
(h) Total collateral received	$ 1,461	$ 898

b.

(in millions)	September 30, 2021	December 31, 2020
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 1,467	$ 907

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

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

(in millions)	September 30, 2021		December 31, 2020	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 841	$ 840	$ 675	$ 674
(b) 30 days or less	627	627	-	-
(c) 31 to 60 days	-	-	-	-
(d) 61 to 90 days	-	-	-	-
(e) 91 to 120 days	-	-	233	233
(f) 121 to 180 days	-	-	-	-
(g) 181 to 365 days	-	-	-	-
(h) 1 to 2 years	-	-	-	-
(i) 2 to 3 years	-	-	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 1,468	$ 1,467	$ 908	$ 907
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 1,468	$ 1,467	$ 908	$ 907

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

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

H. Repurchase Agreements Transactions Accounted for as a Sale - Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not applicable.

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

3. The balance of the admitted LIHTC property investments recognized within other invested assets was $1.37 billion and $601 million as of September 30, 2021 and December 31, 2020, respectively.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

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

($ in millions)	Gross (Admitted and Nonadmitted) Restricted September 30, 2021						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2020	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	1,461	-	-	-	1,461	898	563
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	246	-	-	-	246	167	79
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	19	-	-	-	19	19	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	91	-	-	-	91	67	24
n. Other restricted assets	1	-	-	-	1	3	(2)
o. Total restricted assets	$ 1,818	$ -	$ -	$ -	$ 1,818	$ 1,154	$ 664

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

(continued)	September 30, 2021			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,461	2.5	2.5
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	246	0.4	0.4
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	19	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	91	0.2	0.2
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 1,818	3.1 %	3.1 %

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

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

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

NOTES TO FINANCIAL STATEMENTS

(continued)

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

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

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

($ in millions)

	September 30, 2021			
	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,457	$ 1,457	2.5 %	2.5 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	4	4	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,461	$ 1,461	2.5 %	2.5 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

($ in millions)	1	2
	Amount	**% of Liability to Total Liabilities***
September 30, 2021		
u. Recognized obligations to return collateral assets (General Account)	$ 1,461	3.8 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %
December 31, 2020		
u. Recognized obligations to return collateral assets (General Account)	$ 898	2.7 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %

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

M. Working Capital Finance Investments - Not applicable.

N. Offsetting and Netting of Assets and Liabilities

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

8. Derivative Instruments

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

8. The Company did not have open option contracts with financing premiums due as of September 30, 2021 or December 31, 2020.

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

9. Income Taxes

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

(in millions)	6/30/2021			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross DTAs	$ 1,067	$ 101	$ 1,168	$ 1,067	$ 100	$ 1,167	$ -	$ 1	$ 1
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,067	$ 101	$ 1,168	$ 1,067	$ 100	$ 1,167	$ -	$ 1	$ 1
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,067	$ 101	$ 1,168	$ 1,067	$ 100	$ 1,167	$ -	$ 1	$ 1
(f) DTLs	611	52	663	389	54	443	222	(2)	220
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 456	$ 49	$ 505	$ 678	$ 46	$ 724	$ (222)	$ 3	$ (219)

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	(1) 9/30/2021	(2) 9/30/2020	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 275	$ 574	$ (299)
(b) Foreign	-	-	-
(c) Subtotal	$ 275	$ 574	$ (299)
(d) Federal income tax on net capital gains (losses)	152	360	(208)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 427	$ 934	$ (507)

(in millions)	(1) 9/30/2021	(2) 12/31/2020	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 173	$ 178	$ (5)
(2) Unearned premium reserve	499	488	11
(3) Policyholder reserves	-	-	-
(4) Investments	2	2	-
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	1	(1)
(8) Compensation and benefits accrual	129	143	(14)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	201	197	4
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	63	58	5
(99) Subtotal	$ 1,067	$ 1,067	$ -
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,067	$ 1,067	$ -
(e) Capital			
(1) Investments	$ 87	$ 84	$ 3
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	5	5	-
(4) Unrealized losses	9	11	(2)
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 101	$ 100	$ 1
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 101	$ 100	$ 1
(i) Admitted DTAs (2d + 2h)	$ 1,168	$ 1,167	$ 1
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 30	$ 36	$ (6)
(2) Investments	61	76	(15)
(3) Fixed assets	75	87	(12)
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	-	-	-
(6) Premium acquisition expense	7	6	1
(7) Salvage & subrogation discounting	5	5	-
(8) Compensation and benefits accrual	17	21	(4)
(9) Other (including items <5% of total ordinary tax liabilities)	3	3	-
(99) Subtotal	$ 198	$ 234	$ (36)
(b) Capital			
(1) Investments	$ 56	$ 9	$ 47
(2) Real estate	-	-	-
(3) Unrealized gains	409	200	209
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 465	$ 209	$ 256
(c) DTLs (3a99 + 3b99)	$ 663	$ 443	$ 220
4. Net DTAs/DTLs (2i – 3c)	$ 505	$ 724	$ (219)

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

($ in millions)	2021	Effective Tax Rate	2020	Effective Tax Rate
Provision computed at statutory rate	$ 637	21.0 %	$ 1,057	21.0 %
Intercompany dividends	(112)	(3.7)	-	-
Tax credits	(76)	(2.5)	(60)	(1.2)
Other	(33)	(1.1)	(53)	(1.0)
Change in net deferred income taxes	11	0.3	(10)	(0.2)
Total statutory income taxes	$ 427	14.0 %	$ 934	18.6 %

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

1100 Compton LLC
ABC Agency Network of Texas, LLC
ABC Agency Network, Inc.
Adirondack AIF LLC
Agent Alliance Insurance Company
Agent Cubed, LLC
ALIC Reinsurance Company
Allstate Assignment Company
Allstate Assurance Company
Esurance Insurance Company
Esurance Insurance Company of New Jersey
Esurance Insurance Services, Inc.
Esurance Property and Casualty Insurance Company
First Colonial Insurance Company
Health Network Group, LLC
HealthCare Solutions Team, LLC
HealthCompare Insurance Services, Inc.
iCracked Inc.

NOTES TO FINANCIAL STATEMENTS

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

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

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

A.,
B. &
C. Transactions with AIH

The Company paid $4.64 billion of dividends in cash and bonds to its parent, AIH, in the first nine months of 2021. See Note 13, Part D for details.

Transactions with ALIC

The Company received ordinary dividends of $392 million from its wholly owned subsidiary, ALIC, during the first nine months of 2021. Investments with fair values of $40 million and $333 million were received on April 1, 2021 and May 1, 2021, respectively. Cash of $19 million was received on June 30, 2021.

The ALIC Purchase Agreement, specified that certain ALIC investments be sold or transferred prior to the sale closing ("Excluded investment assets"). As part of the Excluded investment assets transactions executed during the third quarter of 2021, ALIC transferred bonds, preferred stocks, common stocks, real estate investments, mortgage loans and other invested assets with fair values of $2.99 billion to the Company in exchange for bonds and cash.

NOTES TO FINANCIAL STATEMENTS

Transactions with Allstate Finance Company, LLC ("AFCO")

The Company made capital contributions in cash of $5 million, $7 million and $482 million to its wholly owned subsidiary, AFCO, on June 30, 2021, July 30, 2021 and August 13, 2021, respectively.

Transactions with Allstate Short Term Pool, LLC

The Company invests in the Allstate Short term pool ("Short term pool"), which is offered by Allstate Short Term Pool, LLC, to certain wholly owned affiliated companies of the Corporation. The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool per the Operating Agreement of Allstate Short Term Pool, LLC. The value of net assets that is the basis for current transactions and each share is determined daily by the Short term pool custodian. As of September 30, 2021, the Company's reported investment in the Short term pool was $2.55 billion. See Ref # - 001 in table below.

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

Effective April 1, 2021, the Company entered into Partial Commutation and Partial Termination Amendments to the Quota Share Reinsurance Agreements ("Amendments") with Allstate Property and Casualty Insurance Company ("APC"), Allstate Fire and Casualty Insurance Company ("AFCIC"), Allstate Indemnity Company ("AI"), Encompass Indemnity Company ("EI"), Encompass Property and Casualty Insurance Company ("EPC"), Esurance Insurance Company ("ESIC") and Esurance Property and Casualty Insurance Company ("ESPC") (collectively "Commutation Affiliates"). Under the terms of the Amendments, $185 million of liabilities related to certain inactive Michigan automobile insurance policies directly written by the Commutation Affiliates that had claim reserves associated with outstanding personal injury claims were commuted from the Quota Share Reinsurance Agreements as follows:

(in millions)	
APC	$ 100
AFCIC	$ 25
AI	$ 4
EI	$ 11
EPC	$ 2
ESIC	$ 4
ESPC	$ 39

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

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

Effective April 1, 2021, immediately after the execution of the Amendments, the Company divided. The division of the Company resulted in $303 million of assets and $191 million of liabilities moving to a newly formed Illinois insurance company. The difference between the assets and liabilities transferred represents the capital transferred to the newly formed Illinois insurance company, which was split between contributed surplus and unassigned funds in accordance with the Plan of Division. Immediately following the division, pursuant to a Merger Agreement and Plan of Merger, the newly formed Illinois insurance company merged into the surviving company in the merger, ASMI Auto Insurance Company, an Illinois insurance company which is a wholly owned subsidiary of Allstate Insurance Holdings, LLC ("AIH").

Transactions with related parties who are not reported on Schedule Y

(1) Detail of material related party transactions

($ in millions)

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	9/30/2021 Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 2,550

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

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

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

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

See Note 10, Part D.

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

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

(in millions)	September 30, 2021	December 31, 2020
Corporation	$ 72	$ 115
Esurance Insurance Services, Inc.	50	-
North Light Specialty Insurance Company	15	-
Allstate Non-Insurance Holdings, Inc.	12	-
Arity, LLC	8	8
AFCIC	7	-
AI	5	-
Ivantage Select Agency, Inc.	4	2
InfoArmor, Inc.	4	-
Allstate Motor Club, Inc.	3	3
Allstate Texas Lloyd's	3	1
Renuant LLC, DBA Transparent.ly	1	-
Encompass Home and Auto Insurance Company	1	-
Encompass Insurance Company of America	1	-
ESPC	-	89
ESIC	-	35
Total	$ 186	$ 253

NOTES TO FINANCIAL STATEMENTS

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

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

($ in millions)

SCA Entity	September 30, 2021 Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 5	$ -	$ 5
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 3	$ -	$ 3
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation ("AFC")	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
Allstate Insurance Company of Canada ("AICC")	100.0 %	1,201	1,201	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 1,204	$ 1,201	$ 3
f. Aggregate Total (a+e)		$ 1,209	$ 1,201	$ 8

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

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

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

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

(in millions)

SCA Entity	September 30, 2021 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ -			
b. SSAP No. 97 8b(ii) entities			$ -			
c. SSAP No. 97 8b(iii) entities			-			
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	06/14/2021	1,201	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 1,201			
f. Aggregate Total (a+e)			$ 1,201			

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

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

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

11. Debt

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(4) The components of net periodic benefit cost for the first nine months ended September 30:

(in millions)	Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020	Special or Contractual Benefits Per SSAP No. 11 2021	Special or Contractual Benefits Per SSAP No. 11 2020
a. Service cost	$ -	$ -	$ -	$ 2	$ -	$ -
b. Interest cost	-	-	3	3	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(10)	(7)	-	-
f. Prior service cost or credit	-	-	(9)	(1)	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	(6)	-	-
h Total net periodic benefit cost	$ -	$ -	$ (16)	$ (9)	$ -	$ -

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

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

(in millions)

Date of Payment	2021	2020
February 12	$ -	$ 501
March 25	2,819	1,358
April 20	818	818
July 22	254	55
October 19	-	200
December 18	-	400
Total	$ 3,891	$ 3,332

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

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

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

J. Cumulative unrealized gains and losses increased unassigned funds by $4.68 billion and $3.53 billion as of September 30, 2021 and December 31, 2020, respectively.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company made commitments to invest in limited partnership interests, including commitments to invest in SCA entities of $2.66 billion and $2.02 billion as of September 30, 2021 and December 31, 2020, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

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

The Company is defending putative class actions in various courts that raise challenges to the Company's depreciation practices in homeowner property claims. In these lawsuits, plaintiffs generally allege that, when calculating actual cash value, the costs of "non-materials" such as labor, general contractor's overhead and profit, and sales tax should not be subject to depreciation. The Company is currently defending the following lawsuits on this issue: *Perry v. Allstate Indemnity Company, et al.* (N.D. Ohio filed May 2016); *Lado v. Allstate Vehicle and Property Insurance Company* (S.D. Ohio filed March 2020); *Maniaci v. Allstate Insurance Company* (N.D. Ohio filed March 2020); *Ferguson-Luke et al. v. Allstate Property and Casualty Insurance Company* (N.D. Ohio filed April 2020); *Huey v. Allstate Vehicle and Property Insurance Company* (N.D. Miss. filed October 2019); *Clark v. Allstate Vehicle and Property Insurance Company* (Circuit Court of Independence Co., Ark. filed February 2016); *Thaxton v. Allstate Indemnity Company* (Madison Co., Ill. filed July 2020); *Hester v. Allstate Vehicle and Property Insurance Company* (St. Clair Co., Ill. filed June 2020); Mitchell, *et al. v. Allstate Vehicle and Property Insurance Company, et al.* (S.D. Ala. filed August 2021). No classes have been certified in these matters.

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

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

NOTES TO FINANCIAL STATEMENTS

2020); *Williams v. Esurance Property and Casualty Insurance Company* (C.D. Cal,; filed September 2020); *Cotton v. Allstate Fire and Casualty Insurance Company* (Cir. Ct. of Cook County, Chancery Div., Ill.; filed October 2020); *Romaniak v. Esurance Property and Casualty Insurance Company* (N.D. Ohio, filed December 2020); *Rawlins v. Esurance Property and Casualty Insurance Company* (E.D. Missouri; filed February 2021).

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

Other proceedings

The Company is defending against an investigatory hearing before the California Insurance Commissioner concerning the private passenger automobile insurance rating practices of Allstate Insurance Company and Allstate Indemnity Company in California. The investigatory hearing is captioned: *In the Matter of the Rating Practices of Allstate Insurance Company and Allstate Indemnity Company*. Pursuant to the Notice of Hearing issued by the California Insurance Commissioner, the California Insurance Commissioner is investigating: (1) whether Allstate has potentially violated California insurance law by using illegal price optimization; (2) how Allstate implemented any such potentially illegal price optimization in its private passenger auto insurance rates and/or class plans; and (3) how such potentially illegal price optimization impacted Allstate's private passenger auto insurance policyholders. Fact discovery has been completed in the investigatory hearing and an administrative hearing is scheduled to begin on May 10, 2022.

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

Biefeldt / IBEW Consolidated Action. Two separately filed stockholder derivative actions have been consolidated into a single proceeding that is pending in the Circuit Court for Cook County, Illinois, Chancery Division. The original complaint in the first-filed of those actions, *Biefeldt v. Wilson, et al.*, was filed on August 3, 2017, in that court by a plaintiff alleging that she is a stockholder of the Corporation. On June 29, 2018, the court granted defendants' motion to dismiss that complaint for failure to make a pre-suit demand on the Allstate Board but granted plaintiff permission to file an amended complaint. The original complaint in *IBEW Local No. 98 Pension Fund v. Wilson, et al*., was filed on April 12, 2018, in the same court by another plaintiff alleging to be a stockholder of the Corporation. After the court issued its dismissal decision in the *Biefeldt* action, plaintiffs agreed to consolidate the two actions and filed a consolidated amended complaint naming as defendants the Corporation's chairman, president and chief executive officer, its former president, and certain present or former members of the board of directors. In that complaint, plaintiffs allege that the directors and officer defendants breached their fiduciary duties to the Corporation in connection with allegedly material misstatements or omissions concerning the Corporation's automobile insurance claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. The factual allegations are substantially similar to those at issue in *In re The Allstate Corp. Securities Litigation.* Plaintiffs further allege that a senior officer and several outside directors engaged in stock option exercises allegedly while in possession of material nonpublic information. Plaintiffs seek, on behalf of the Corporation, an unspecified amount of damages and various forms of equitable relief. Defendants moved to dismiss the consolidated complaint on September 24, 2018 for failure to make a demand on the Allstate Board. On May 14, 2019, the court granted defendants' motion to dismiss the complaint, but allowed plaintiffs leave to file a second consolidated amended complaint which they filed on September 17, 2019. Defendants moved to dismiss the complaint on November 1, 2019 for failure to make a demand on the Allstate Board. The court subsequently requested supplemental briefing on the motion which concluded on February 1, 2021. On February 24, 2021, the court dismissed the second amended consolidated complaint with prejudice. Plaintiffs filed a notice of appeal on March 26, 2021 and the appeal will be fully briefed as of November 8, 2021.

In *Sundquist v. Wilson, et al*., another plaintiff alleging to be a stockholder of the Corporation filed a stockholder derivative complaint in the United States District Court for the Northern District of Illinois on May 21, 2018. Plaintiff seeks, on behalf of the Corporation, an unspecified amount of damages and various forms of equitable relief. The complaint names as defendants the Corporation's chairman, president and chief executive officer, its former president, its former vice chairman, and certain present or former members of the board of directors.

The complaint alleges breaches of fiduciary duty based on allegations similar to those asserted in *In re The Allstate Corp. Securities Litigation* as well as state law "misappropriation" claims based on stock option transactions by the Corporation's chairman, president and chief executive officer, its former vice chairman, and certain members of the board of directors. Defendants moved to dismiss and/or stay the complaint on August 7, 2018. On December 4, 2018, the court granted defendants' motion and stayed the case pending the final resolution of the consolidated *Biefeldt/IBEW* matter.

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

In *re The Allstate Corp. Securities Litigation* is a certified class action filed on November 11, 2016 in the United States District Court for the Northern District of Illinois against the Corporation and two of its officers asserting claims under the federal securities laws. Plaintiffs allege that they purchased The Allstate Corporation common stock during the class period and suffered damages as the result of the conduct alleged. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the Corporation and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015.

Plaintiffs further allege that a senior officer engaged in stock option exercises during that time allegedly while in possession of material nonpublic information about Allstate brand auto insurance claim frequency. The Corporation, its chairman, president and chief executive officer, and its former president are the named defendants. After the court denied their motion to dismiss on February 27, 2018, defendants answered the complaint, denying plaintiffs' allegations that there was any misstatement or omission or other misconduct. On June 22, 2018, plaintiffs filed their motion for class certification. The court allowed the lead plaintiffs to amend their complaint to add the City of Providence Employee Retirement System as a proposed class representative and on September 12, 2018, the amended complaint was filed. On March 26, 2019, the court granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased The Allstate Corporation common stock between October 29, 2014 and August 3, 2015. On April 9, 2019, defendants filed with the U.S. Court of Appeals for the Seventh Circuit a petition for permission to appeal this ruling and the Seventh Circuit granted that petition on April 25, 2019. On July 16, 2020, the Seventh Circuit vacated the class certification order and remanded the matter for further consideration by the district court. Discovery in this matter concluded on October 5, 2020. On December 21, 2020, the district court again granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased The Allstate Corporation common stock between October 29, 2014 and August 3, 2015. On January 4, 2021, defendants filed with the Seventh Circuit a petition for permission to appeal this ruling. The petition was denied on January 28, 2021. The parties concluded briefing *Daubert* motions on April 22, 2021.

The Company is defending two putative class actions in California federal court, *Holland Hewitt v. Allstate Life Insurance Company* (E.D. Cal., filed May 2020) and *Farley v. Lincoln Benefit Life Company* (E.D. Cal., filed Dec. 2020), where the plaintiffs generally allege that the defendants failed to comply with certain California statutes which address contractual grace periods and lapse notice requirements for certain life insurance policies. Plaintiffs claim that these statutes apply to life insurance policies that existed before the statutes' effective date. The plaintiffs seek damages and injunctive relief. No classes have been certified in these matters. In August 2021, the California Supreme Court in *McHugh v. Protective Life*, a matter involving another insurer, determined that the statutory notice requirements apply to

NOTES TO FINANCIAL STATEMENTS

life insurance policies issued before the statutes' effective date. In continuing to defend these matters, the Company maintains various defenses to the merits of the plaintiffs' claims and to class certification.

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

Derivative financial instruments

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

(in millions)	Assets		Liabilities	
	September 30, 2021	December 31, 2020	September 30, 2021	December 31, 2020
a. Swaps	$ 1,337	$ 1,015	$ 1,076	$ 1,028
b. Futures	310	155	248	66
c. Options	24	19	-	-
d. Total	$ 1,671	$ 1,189	$ 1,324	$ 1,094

Off-balance-sheet financial instruments

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

(in millions)	September 30, 2021	December 31, 2020
Commitments to invest in limited partnership interests [1]	$ 2,656	$ 2,015
Private placement commitments	$ 104	$ 35
Other loan commitments	$ 63	$ 17

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

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of September 30, 2021 and December 31, 2020, bonds, including LBASS and common stocks with fair values of $1.46 billion and $872 million, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

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

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

C. Wash Sales

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

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

($ in millions)	2021				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	3	$ 5	$ 5	$ -
Bonds	4	1	$ 2	$ 2	$ -
Unaffiliated common stocks		7	$ 3	$ 3	$ -

	2020				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	-	$ -	$ -	$ -
Bonds	4	2	$ 18	$ 18	$ 1
Unaffiliated common stocks		7	$ 1	$ 1	$ -

20. Fair Value Measurements

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	September 30, 2021				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 763	$ 70	$ -	$ 833
Bank loans	-	-	447	-	447
SVO-identified investments	55	-	-	-	55
Hybrid securities	-	29	-	-	29
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
Total bonds	55	792	520	-	1,367
Perpetual preferred stocks					
Industrial and miscellaneous	-	108	2	35	145
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	1,372	-	53	230	1,655
Mutual funds	83	136	-	-	219
Total unaffiliated common stocks	1,455	136	53	230	1,874
Cash equivalents					
Money market mutual funds	844	-	-	-	844
Derivative assets					
Foreign currency contracts	-	20	-	-	20
Total assets at fair value	$ 2,354	$ 1,056	$ 575	$ 265	$ 4,250
b. Liabilities at fair value					
Derivative liabilities					
Credit contracts	$ -	$ (29)	$ -	$ -	$ (29)
Foreign currency contracts	-	(5)	-	-	(5)
Total derivative liabilities	-	(34)	-	-	(34)
Total liabilities at fair value	$ -	$ (34)	$ -	$ -	$ (34)

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

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

(in millions)					
Description	**Beginning balance as of 01/01/2021**	**Transfers into Level 3**	**Transfers out of Level 3**	**Total gains and (losses) included in net income**	**Total gains and (losses) included in surplus**
Bonds					
Bank loans	$ 420	$ 173	$ (129)	$ (6)	$ 7
Industrial and miscellaneous	21	12	(7)	1	6
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	1	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	49	-	(21)	-	4
Total assets	$ 493	$ 186	$ (157)	$ (5)	$ 17

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2021
Bonds					
Bank loans	$ 552	$ -	$ (332)	$ (238)	$ 447
Industrial and miscellaneous	78	-	(27)	(14)	70
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	1	-	-	-	2
Unaffiliated common stocks					
Industrial and miscellaneous	29	-	(8)	-	53
Total assets	$ 660	$ -	$ (367)	$ (252)	$ 575

Description	Beginning balance as of 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 279	$ 406	$ (30)	$ (2)	$ (21)
Industrial and miscellaneous	5	1	(4)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Hybrid securities	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	183	-	-	(10)	3
Total assets	$ 470	$ 407	$ (34)	$ (12)	$ (18)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2020
Bonds					
Bank loans	$ 150	$ -	$ (123)	$ (81)	$ 578
Industrial and miscellaneous	83	-	(56)	-	29
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Hybrid securities	9	-	(9)	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	1	-	-	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	33	-	(4)	-	205
Total assets	$ 276	$ -	$ (192)	$ (81)	$ 816

Transfers into Level 3 during the first nine 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. In addition, transfers into Level 3 during the first nine months of 2020 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider and as a result the price was stale or had been replaced with a broker quote where the inputs had not been corroborated to be market observable.

Transfers out of Level 3 during the first nine months of 2021 and 2020 included securities measured at lower of cost or market and reported at cost in 2021 and 2020, and fair value in 2020 and 2019, respectively. Transfers out of Level 3 during the first nine months of 2021 were also the result of assets utilizing NAV as a practical expedient to determine fair value. Transfers out of Level 3 during the first nine months of 2020 included a situation where the valuation was not based on market observable inputs in the prior period; in the current period, a price quote utilizing market observable inputs became available and was utilized and any gains and losses related to the change in valuation source for individual securities were not significant.

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

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

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

   Level 2 measurements

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

Level 3 measurements

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

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

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

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

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

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

Financial assets

(in millions)	September 30, 2021						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 26,034	$ 25,114	$ 994	$ 23,263	$ 1,770	$ 7	$ -
LBASS	$ 1,067	$ 1,041	$ -	$ 1,058	$ 9	$ -	$ -
Preferred stocks	$ 147	$ 146	$ -	$ 109	$ 3	$ 35	$ -
Unaffiliated common stocks	$ 1,874	$ 1,874	$ 1,455	$ 136	$ 53	$ 230	$ -
Mortgage loans on real estate	$ 719	$ 689	$ -	$ -	$ 719	$ -	$ -
Cash equivalents	$ 4,010	$ 4,010	$ 2,294	$ 1,716	$ -	$ -	$ -
Short-term investments	$ 9	$ 9	$ -	$ 9	$ -	$ -	$ -
Derivatives	$ 42	$ 33	$ 4	$ 38	$ -	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 1,372	$ 1,372	$ -	$ -	$ 1,372	$ -	$ -
Unaffiliated surplus notes	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 79	$ 80	$ -	$ -	$ 79	$ -	$ -
Securities lending reinvested collateral	$ 4	$ 4	$ -	$ 4	$ -	$ -	$ -

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

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

NOTES TO FINANCIAL STATEMENTS

benchmark yields, prepayment speeds, collateral performance and credit spreads to determine fair value. Certain LBASS in Level 2 are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

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

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

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

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

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

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

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

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

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

Financial liabilities

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

(in millions)	September 30, 2021						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,461	$ 1,461	$ -	$ 1,461	$ -	$ -	$ -
Derivatives	$ 38	$ 34	$ 4	$ 34	$ -	$ -	$ -

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

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

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

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

E. Investments in certain common stock measured and reported at NAV in the Assets page and presented in the table in Part A1 are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company had $33 million of remaining commitments to invest in these investments over their remaining lives.

21. Other Items

C. Other Disclosures

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

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

NOTES TO FINANCIAL STATEMENTS

Southern California Edison Settlement

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

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

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.70 billion and cash of $12 million to AIMCO Private Fund II, LLC ("AIMCO II"). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, *Transfer and Servicing of Financial Assets and Extinguishments of Liabilities,* the assets of AIMCO II, which consisted of limited partnership investments with a book/adjusted carrying value of $2.75 billion, cash equivalents of $129 million and cash of $3 million as of September 30, 2021, will continue to be directly reported in the Company's financial statements.

Acquisition of National General Holdings Corp.

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

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

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

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

As of December 31, 2020, ILS placements provide $1.43 billion of reinsurance limits for qualifying losses in all states except Florida caused by "Named Peril Basis" events with no reinstatement of limits. ILS placements were comprised of $150 million and $375 million placements providing occurrence only coverage; and $100 million, $400 million (75% placed) and $500 million placements providing occurrence and aggregate protection.

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

The table below reports all known ILS involvements that would likely be used to satisfy the Company's reinsurance agreements. The term "Aggregate Maximum Proceeds", as listed in the table, represents the aggregate of the contract limits of all of the Company's outstanding ILS contracts. Proceeds of $303 million are expected to be received under the terms of the ILS agreements as of September 30, 2021. Proceeds were not expected to be received under the terms of the ILS agreements as of December 31, 2020.

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

22. Events Subsequent

On October 1, 2021, the Company declared an ordinary dividend of $200 million to AIH, which was paid in cash on October 19, 2021.

Sale of ALNY

As of September 30, 2021, the necessary state regulatory approvals were received and the sale of ALNY was completed on October 1, 2021. Immediately before the consummation of the sale of ALNY, AIH invested $660 million in ALNY in exchange for shares of newly authorized common capital stock. WRAC paid $400 million in exchange for 100% of the shares of common capital stock of ALNY and ILIC, of which $207 million was allocated to ALIC in consideration for its investment in ALNY. In the fourth quarter statutory financial statements, ALIC expects to decrease by approximately $90 million its loss in the holding value of ALNY of $374 million recognized in March 2021 when ALNY was classified as held for sale.

The Company entered into a Transaction Services Agreement with ALNY for an initial term of 18 months; the agreement may be extended.

Extraordinary Dividend from ALIC

With the approval of the IL DOI and all the contingent conditions met, the Company received an extraordinary cash dividend of $1.25 billion from ALIC on November 1, 2021 immediately prior to ALIC's sale.

NOTES TO FINANCIAL STATEMENTS

Sale of ALIC

The necessary state regulatory approvals were received and the sale of ALIC, including ALIC Re, was completed on November 1, 2021. Everlake paid $2.73 billion in exchange for 100% of the shares of common capital stock of ALIC and certain affiliates, of which $2.71 billion was allocated to the Company in consideration for its investment in ALIC. The increase in the unrealized gain on the value of ALIC as of September 30, 2021 was limited to the net realizable value under the terms of the ALIC Purchase Agreement.

Novation Endorsement and Quota Share Reinsurance Agreement

Following receipt of all regulatory approvals in November 2021, the Company, INIC and National General Re Ltd. ("NG Re") entered into a Novation Endorsement (the "Novation Endorsement") to the Amended & Restated National General Intercompany Quota Share Reinsurance Agreement between INIC and NG Re dated August 1, 2012, as amended (the "NG Re QS Reinsurance Agreement"). Pursuant to the Novation Endorsement, the NG Re QS Reinsurance Agreement was novated and the Company was substituted for INIC as a party to the NG Re QS Reinsurance Agreement effective January 4, 2021.

An evaluation of subsequent events was made through November 10, 2021 for the Quarterly Statement issued on November 12, 2021. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

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

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

C. Reinsurance Assumed and Ceded

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

(in millions)	September 30, 2021					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 10,944	$ -	$ -	$ -	$ 10,944	$ -
b. All other	35	11	-	-	35	11
c. Total	$ 10,979	$ 11	$ -	$ -	$ 10,979	$ 11

d. Direct unearned premium reserve $ 2.13 billion

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

d. Direct unearned premium reserve $ 2.12 billion

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the nine months ended September 30, 2021 and 2020 subject to retrospective rating features was $4.53 billion and $4.00 billion, respectively. These amounts represented 16.0% and 16.6% of total net premiums written in the nine months ended September 30, 2021 and 2020, respectively.

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

(in millions)	September 30, 2021	December 31, 2020
Balance as of January 1	$ 17,869	$ 18,055
Transfers – Plan of Division [1]	(376)	-
Incurred related to:		
Current year	19,072	20,626
Prior years	(93)	(333)
Total incurred	18,979	20,293
Paid related to:		
Current year	11,215	13,206
Prior years	5,951	7,273
Total paid	17,166	20,479
Balance	$ 19,306	$ 17,869

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

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $2.45 billion and $2.72 billion for the nine months ended September 30, 2021 and year ended December 31, 2020, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformance with generally accepted actuarial standards. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on

NOTES TO FINANCIAL STATEMENTS

management's best estimates. Accordingly, management believes that it is not practical to develop a meaningful range for any such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(93) million and $(333) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the nine months ended September 30, 2021 and year ended December 31, 2020, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $1.10 billion and $834 million was included as a reduction of loss reserves as of September 30, 2021 and December 31, 2020, respectively.

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

36. Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]
9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]
9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $.....

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]
11.2 If yes, give full and complete information relating thereto:
$91,180,499 PLEDGED AS COLLATERAL; $245,619,632 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $18,779,499 ON DEPOSIT WITH STATE AND $1,058,010 RELATED TO RESTRICTED PUERTO RICO BONDS.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 2,663,556,387
13. Amount of real estate and mortgages held in short-term investments: ..... $.....
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]
14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 6,314,652,888	$ 6,726,220,761
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 504,933,516	$ 1,161,666,552
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,819,586,404	$ 7,887,887,313
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 1,467,496,134
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 1,467,504,747
16.3 Total payable for securities lending reported on the liability page. ..... $ 1,460,989,308

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY	IRL	Unauthorized		
00000	AA-1120175	FIDELIS UNDERWRITING LTD	GBR	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

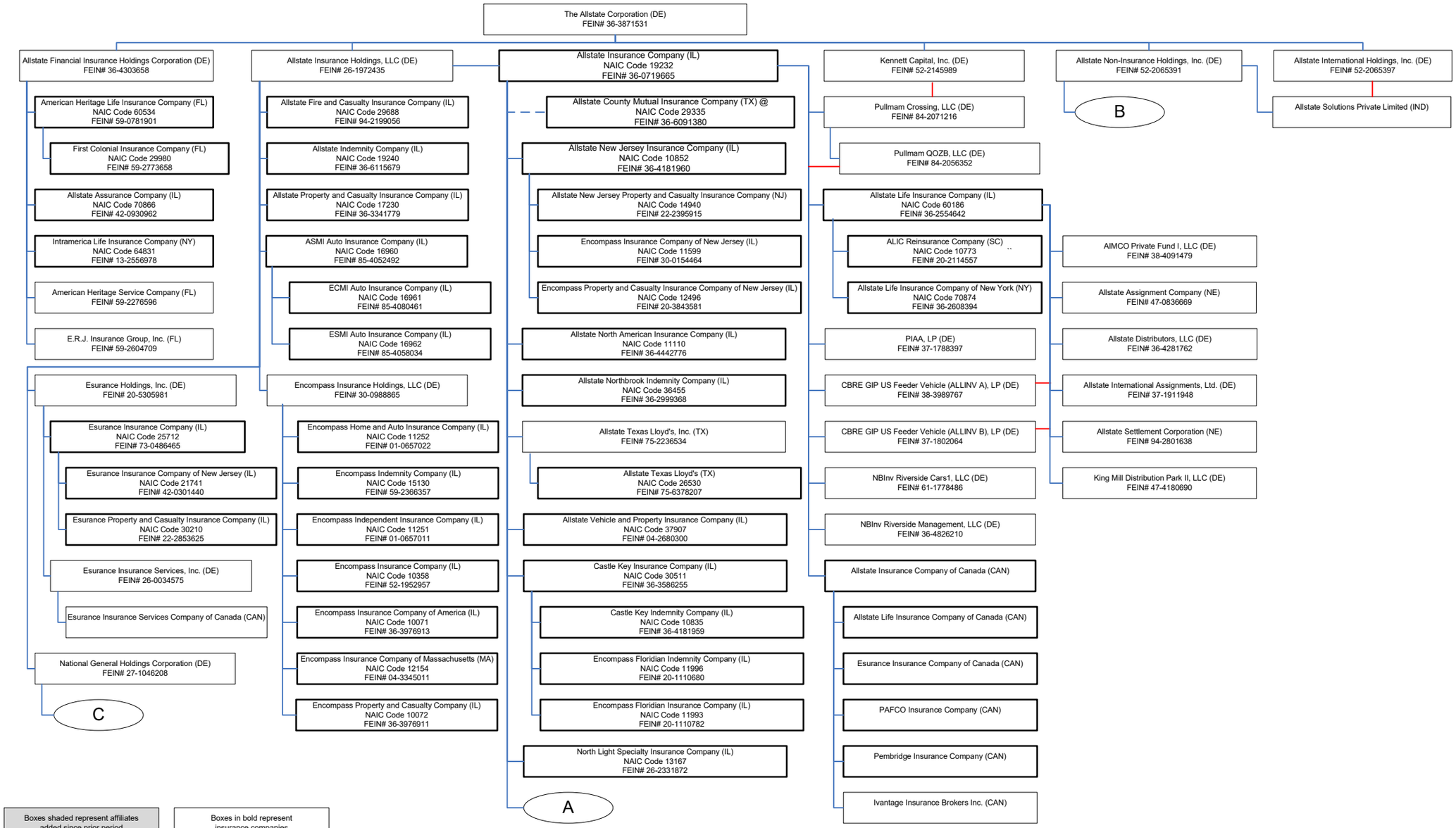
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	57,961,681	60,836,513	33,459,771	27,317,856	29,490,033	39,955,862
2. Alaska AK	L	26,709,759	28,639,447	11,008,016	11,425,195	11,948,663	13,677,728
3. Arizona AZ	L	30,755,189	30,572,886	16,286,601	14,279,078	17,520,378	20,227,400
4. Arkansas AR	L	23,733,709	25,266,679	9,654,828	10,356,680	8,208,117	11,206,588
5. California CA	L	598,707,920	552,807,275	254,469,332	(149,480,272)	436,522,159	440,684,153
6. Colorado CO	L	55,844,885	55,561,450	22,891,068	27,113,717	29,577,839	29,850,823
7. Connecticut CT	L	91,419,736	93,509,699	41,359,369	44,435,275	56,572,152	62,675,510
8. Delaware DE	L	11,487,674	39,721,938	15,174,904	8,564,136	100,479,368	80,519,740
9. District of Columbia DC	L	10,128,899	9,837,248	4,391,807	4,345,850	3,715,026	3,445,116
10. Florida FL	L	330,949,003	334,775,899	157,708,721	152,657,748	268,002,628	248,259,567
11. Georgia GA	L	145,820,214	149,953,512	76,186,727	82,690,054	71,514,783	72,362,570
12. Hawaii HI	L	82,664,112	76,168,774	42,325,929	44,485,391	38,732,944	37,175,011
13. Idaho ID	L	9,331,959	9,347,904	5,160,992	4,309,281	3,856,905	4,501,619
14. Illinois IL	L	166,457,453	178,727,525	104,244,322	95,433,338	367,130,660	408,335,065
15. Indiana IN	L	39,721,050	41,353,309	19,433,168	16,819,870	22,911,358	26,079,290
16. Iowa IA	L	4,763,578	4,827,928	1,775,435	3,123,527	1,979,718	2,880,104
17. Kansas KS	L	12,369,617	12,526,005	4,374,055	4,751,090	3,597,925	3,039,522
18. Kentucky KY	L	41,185,256	43,088,931	17,842,353	20,596,969	17,219,490	19,163,349
19. Louisiana LA	L	191,096,483	193,807,423	250,392,562	130,473,956	630,820,440	152,600,258
20. Maine ME	L	9,343,215	9,825,473	2,188,692	2,516,841	3,005,671	2,691,215
21. Maryland MD	L	175,823,692	181,996,003	78,143,517	85,525,594	71,589,252	129,742,568
22. Massachusetts MA	L	77,870,627	71,037,019	43,026,852	36,469,329	43,917,623	44,084,154
23. Michigan MI	L	52,606,882	59,270,161	38,332,954	75,126,205	327,233,686	2,513,955,198
24. Minnesota MN	L	23,088,072	23,440,319	10,090,116	10,590,614	32,732,415	30,098,048
25. Mississippi MS	L	36,938,617	38,796,567	20,901,169	18,784,784	29,265,901	29,348,849
26. Missouri MO	L	16,739,025	16,932,697	7,898,738	10,467,592	24,686,974	13,748,369
27. Montana MT	L	4,439,244	4,408,658	1,576,357	1,635,436	4,995,134	4,500,399
28. Nebraska NE	L	6,719,244	6,989,889	2,593,102	3,064,732	1,855,562	2,294,170
29. Nevada NV	L	32,754,321	53,945,840	38,692,973	26,645,930	59,223,823	66,246,561
30. New Hampshire NH	L	12,259,499	12,746,935	6,494,780	5,164,318	7,864,502	9,266,710
31. New Jersey NJ	N			25,848,072	19,930,153	603,152,666	577,983,320
32. New Mexico NM	L	20,418,040	22,009,874	9,410,048	8,452,351	24,543,231	25,763,444
33. New York NY	L	646,555,313	677,399,876	379,070,924	361,435,120	815,577,127	838,606,747
34. North Carolina NC	L	89,049,396	90,347,906	37,185,398	41,216,519	39,540,889	33,528,886
35. North Dakota ND	L	9,063,780	9,297,312	5,721,503	4,698,847	4,946,052	3,784,236
36. Ohio OH	L	85,981,482	89,368,936	37,608,142	41,778,340	91,829,440	89,382,178
37. Oklahoma OK	L	25,282,430	27,402,202	11,330,691	11,809,875	9,454,614	10,703,903
38. Oregon OR	L	38,691,305	38,633,971	17,497,657	17,961,973	26,813,010	40,245,278
39. Pennsylvania PA	L	154,035,164	167,634,832	85,376,100	99,066,402	282,245,801	283,362,325
40. Rhode Island RI	L	22,662,188	23,084,922	9,024,078	10,483,853	14,222,621	15,385,131
41. South Carolina SC	L	107,318,125	110,309,435	48,590,763	51,029,394	66,452,805	66,702,367
42. South Dakota SD	L	7,150,350	6,347,157	3,999,083	4,975,695	3,968,588	4,455,013
43. Tennessee TN	L	68,063,185	66,042,238	28,791,937	33,327,985	36,817,410	34,391,988
44. Texas TX	L	74,619,048	76,075,094	33,874,384	37,420,583	40,691,008	51,123,183
45. Utah UT	L	26,765,343	28,595,216	11,922,092	15,176,645	16,128,192	15,838,845
46. Vermont VT	L	4,899,196	5,326,897	1,835,285	2,201,606	1,219,884	2,148,858
47. Virginia VA	L	147,121,662	152,309,667	59,831,711	64,907,603	59,552,506	67,299,027
48. Washington WA	L	104,264,471	104,875,396	61,665,032	53,965,654	121,220,940	97,587,516
49. West Virginia WV	L	20,296,607	22,183,488	6,528,044	6,737,027	9,240,489	8,521,133
50. Wisconsin WI	L	16,696,157	11,110,818	9,870,745	8,634,825	41,591,460	35,942,724
51. Wyoming WY	L	2,988,730	3,134,487	1,461,809	1,695,368	841,190	953,063
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					2,431	2,055
58. Aggregate Other Alien OT	XXX					117,490	326,898
59. Totals	XXX	4,051,612,589	4,152,209,633	2,224,522,710	1,726,595,933	5,036,340,972	6,826,653,634
DETAILS OF WRITE-INS							
58001. Other Alien	XXX					117,490	326,898
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					117,490	326,898

(a) Active Status Counts:

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

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

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



Boxes shaded represent affiliates added since prior period

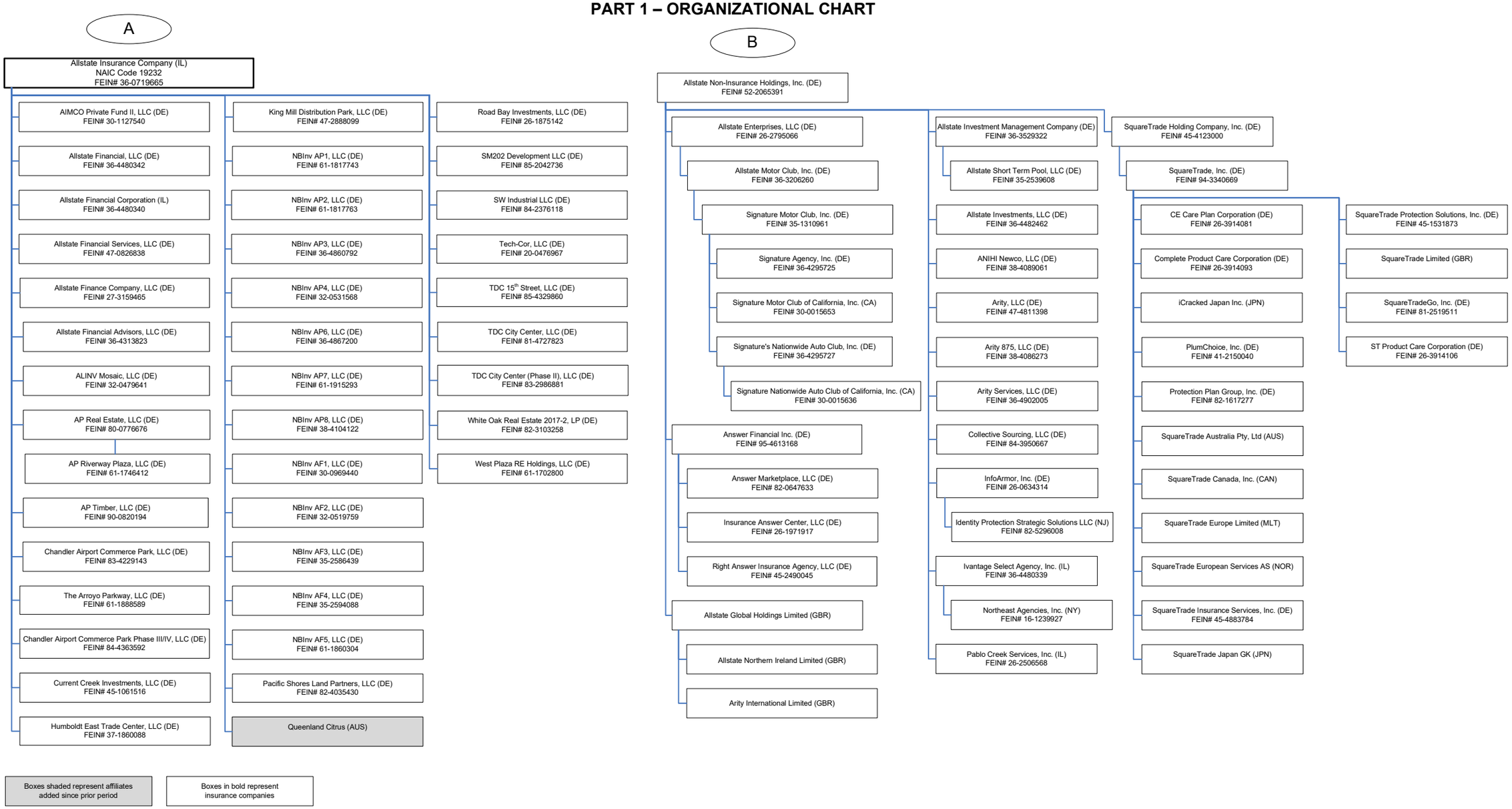
Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

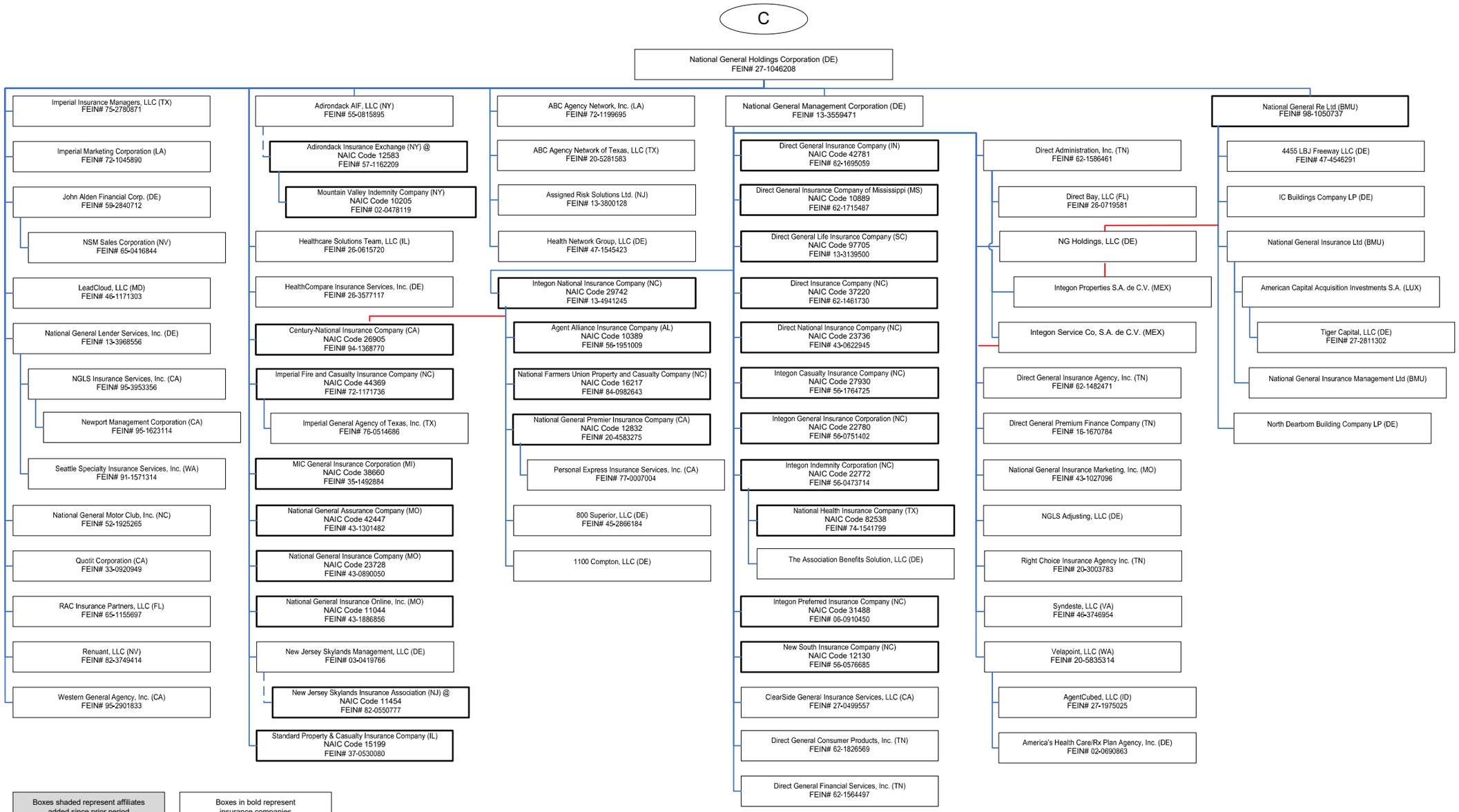
STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ALLSTATE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



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



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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							American Capital Acquisition Investments S.A.	LUX	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			02-0690863				America's Health Care/Rx Plan Agency, Inc.	DE	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	N	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-4086273				Arity 875, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4902005				Arity Services, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	16960	85-4052492				ASMI Auto Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			13-3800128				Assigned Risk Solutions Ltd.	NJ	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	National General Holdings Corp.	Ownership	78.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	Integon National Insurance Company	Ownership	22.000	The Allstate Corporation	N	
			84-4363592				Chandler Airport Commerce Park Phase III/IV, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			27-0499557				ClearSide General Insurance Services. LLC.	CA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			62-1586461				Direct Administration, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			26-0719581				Direct Bay, LLC	FL	NIA	Direct Administration, Inc.	Ownership	100.000	The Allstate Corporation	N	
			62-1826569				Direct General Consumer Products, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			62-1564497				Direct General Financial Services, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			62-1482471				Direct General Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	42781	62-1695059				Direct General Insurance Company	IN	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10889	62-1715487				Direct General Insurance Company of Mississippi	MS	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	97705	13-3139500				Direct General Life Insurance Company	SC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			16-1670784				Direct General Premium Finance Company	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37220	62-1461730				Direct Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	

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

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0008	Allstate Insurance Group	23736	43-0622945				Direct National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	16961	85-4080461				ECMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	16962	85-4058034				ESMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	IL	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-1545423				Health Network Group, LLC	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			26-0615720				Healthcare Solutions Team, LLC	IL	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			26-3577117				HealthCompare Insurance Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			37-1860088				Humboldt East Trade Center, LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
							IC Buildings Company LP	DE	NIA	National General Re Ltd	Ownership	37.500	The Allstate Corporation	N	
							iCracked Japan, Inc.	JPN	NIA	SquareTrade, Inc.	Ownership	58.000	The Allstate Corporation	N	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	44369	72-1171736				Imperial Fire and Casualty Insurance Company	NC	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			76-0514686				Imperial General Agency of Texas, Inc.	TX	NIA	Imperial Fire and Casualty Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			75-2780871				Imperial Insurance Managers, LLC	TX	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			72-1045890				Imperial Marketing Corporation	LA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	27930	56-1764725				Integon Casualty Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	22780	56-0751402				Integon General Insurance Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	22772	56-0473714				Integon Indemnity Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29742	13-4941245				Integon National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	31488	06-0910450				Integon Preferred Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
							Integon Properties S.A. de C.V.	MEX	NIA	NG Holdings, LLC	Ownership	99.000	The Allstate Corporation	N	
							Integon Properties S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	N	
							Integon Service Co, S.A. de C.V.	MEX	NIA	National General Management Corp	Ownership	99.000	The Allstate Corporation	N	

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

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							Integon Service Co, S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			59-2840712				John Alden Financial Corp.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	DS	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			46-1171303				LeadCloud, LLC	MD	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	38660	35-1492884				MIC General Insurance Corporation	MI	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10205	02-0478119				Mountain Valley Indemnity Company	NY	IA	Adirondack Insurance Exchange	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	16217	84-0982643				National Farmers Union Property and Casualty Company	NC	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	42447	43-1301482				National General Assurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			27-1046208				National General Holdings Corp.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	23728	43-0890050				National General Insurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
							National General Insurance Ltd	BMU	NIA	National General Re Ltd	Ownership	100.000	The Allstate Corporation	N	
							National General Insurance Management Ltd	BMU	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	N	
			43-1027096				National General Insurance Marketing, Inc.	MO	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11044	43-1886856				National General Insurance Online, Inc.	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			13-3968556				National General Lender Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			13-3559471				National General Management Corp	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			52-1925265				National General Motor Club, Inc.	NC	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12832	20-4583275				National General Premier Insurance Company	CA	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			98-1050737				National General Re Ltd	BMU	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	82538	74-1541799				National Health Insurance Company	TX	IA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	N	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1860304				NBInv AF5, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817743				NBInv AP1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-4104122				NBInv AP8, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11454	82-0550777				New Jersey Skylands Insurance Association	NJ	IA	New Jersey Skylands Management, LLC	Attorney-In-Fact		The Allstate Corporation	N	
			03-0419766				New Jersey Skylands Management, LLC	DE	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12130	56-0576685				New South Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			95-1623114				Newport Management Corporation	CA	NIA	NGLS Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
							NG Holdings, LLC	DE	NIA	National General Re Ltd	Ownership	99.000	The Allstate Corporation	N	
							NG Holdings, LLC	DE	NIA	National General Management Corp	Ownership	1.000	The Allstate Corporation	N	
							NGLS Adjusting, LLC	DE	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			95-3953356				NGLS Insurance Services, Inc.	CA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
							North Dearborn Building Company LP	DE	NIA	National General Re Ltd	Ownership	45.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	

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			65-0416844				NSM Sales Corporation	NV	NIA	John Alden Financial Corp	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			77-0007004				Personal Express Insurance Services, Inc.	CA	NIA	National General Premier Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			37-1788397				PIAA, LP	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	DS	Allstate Insurance Company	Ownership	94.500	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	DS	Kennett Capital, Inc.	Ownership	5.500	The Allstate Corporation	N	
			84-2056352				Pullman QOZB, LLC	DE	DS	Pullman Crossing, LLC	Ownership	99.900	The Allstate Corporation	N	
			84-2056352				Pullman QOZB, LLC	DE	DS	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	N	
							Queenland Citrus	AUS	DS	Allstate Insurance Company	Ownership	92.000	The Allstate Corporation	N	
			33-0920949				Quotit Corporation	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			65-1155697				RAC Insurance Partners, LLC	FL	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	N	
			82-3749414				Renuant, LLC	NV	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			20-3003783				Right Choice Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			91-1571314				Seattle Specialty Insurance Services, Inc.	WA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			85-2042736				SM202 Development LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade European Services AS	NOR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15199	37-0530080				Standard Property & Casualty Insurance Company	IL	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			84-2376118				SW Industrial LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			46-3746954				Syndeste, LLC	VA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			85-4329860				TDC 15TH Street, LLC	DE	DS	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							The Association Benefits Solution, LLC	DE	NIA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	N	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			27-2811302				Tiger Capital, LLC	DE	NIA	American Capital Acquisition Investments S.A.	Ownership	50.000	The Allstate Corporation	N	
			20-5835314				Velapoint, LLC	WA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			95-2901833				Western General Agency, Inc.	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	529,752	393,466	74.3	31.5
2.	Allied Lines	204,906,332	171,386,735	83.6	28.1
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,371,294,459	1,144,040,910	83.4	15.4
5.	Commercial multiple peril	147,453,813	105,369,037	71.5	40.5
6.	Mortgage guaranty				
8.	Ocean marine	251,911	29,345	11.6	27.3
9.	Inland marine	37,593,654	12,111,989	32.2	30.3
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	652,218	24,884	3.8	99.5
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(765,273)		
17.1	Other liability - occurrence	63,269,235	12,582,330	19.9	64.1
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	301,488	68,811,756	22,824.1	25,639.5
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	854,915,992	979,827,544	114.6	40.7
19.3,19.4	Commercial auto liability	359,089,474	261,554,047	72.8	71.3
21.	Auto physical damage	993,022,937	379,273,937	38.2	32.7
22.	Aircraft (all perils)				
23.	Fidelity	4,454	(88)	(2.0)	787.4
24.	Surety	620			(4,943.4)
26.	Burglary and theft		11,762		
27.	Boiler and machinery	2,725,219	633,609	23.2	20.8
28.	Credit				
29.	International				
30.	Warranty	8,190,833			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,211,309	576	0.0	0.1
35.	Totals	4,045,413,699	3,135,286,565	77.5	34.8
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,211,309	576	0.0	0.1
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,211,309	576	0.0	0.1

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	188,128	517,346	541,640
2.	Allied Lines	77,994,385	199,933,506	202,195,424
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	528,054,868	1,405,217,100	1,390,237,906
5.	Commercial multiple peril	45,442,168	139,507,828	152,524,860
6.	Mortgage guaranty			
8.	Ocean marine	91,927	279,902	305,451
9.	Inland marine	14,042,186	39,400,476	35,973,664
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	248,524	642,894	666,316
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	23,034,323	64,414,387	92,565,734
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	94,117	288,356	344,180
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	271,398,870	832,649,490	888,101,179
19.3,19.4	Commercial auto liability	131,661,348	376,189,264	371,153,377
21.	Auto physical damage	320,923,206	974,884,956	1,004,874,725
22.	Aircraft (all perils)			
23.	Fidelity	1,337	3,250	3,724
24.	Surety	260	620	620
26.	Burglary and theft			
27.	Boiler and machinery	815,274	2,588,007	2,772,493
28.	Credit			
29.	International			
30.	Warranty	5,188,150	13,911,870	8,678,716
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	442,089	1,183,337	1,269,624
35.	Totals	1,419,621,159	4,051,612,589	4,152,209,633
	DETAILS OF WRITE-INS			
3401.	Identity theft	442,089	1,183,337	1,269,624
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	442,089	1,183,337	1,269,624

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	5,214,431	1,292,571	6,507,002	1,393,339	22,617	1,415,955	3,689,576	56,886	1,276,834	5,023,297	(131,516)	63,766	(67,750)
2. 2019	2,896,298	714,405	3,610,703	1,207,818	223	1,208,041	1,929,314	120,007	490,893	2,540,214	240,834	(103,282)	137,552
3. Subtotals 2019 + Prior	8,110,728	2,006,976	10,117,705	2,601,156	22,840	2,623,996	5,618,889	176,893	1,767,728	7,563,511	109,318	(39,516)	69,802
4. 2020	5,177,371	2,242,346	7,419,716	3,062,681	256,637	3,319,318	2,405,465	396,601	1,082,450	3,884,516	290,775	(506,657)	(215,882)
5. Subtotals 2020 + Prior	13,288,099	4,249,322	17,537,421	5,663,838	279,477	5,943,314	8,024,354	573,495	2,850,177	11,448,026	400,093	(546,173)	(146,080)
6. 2021	XXX	XXX	XXX	XXX	11,214,532	11,214,532	XXX	5,534,352	2,323,491	7,857,844	XXX	XXX	XXX
7. Totals	13,288,099	4,249,322	17,537,421	5,663,838	11,494,009	17,157,846	8,024,354	6,107,847	5,173,669	19,305,870	400,093	(546,173)	(146,080)
8. Prior Year-End Surplus As Regards Policyholders	20,163,928										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 3.0	2. (12.9)	3. (0.8)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

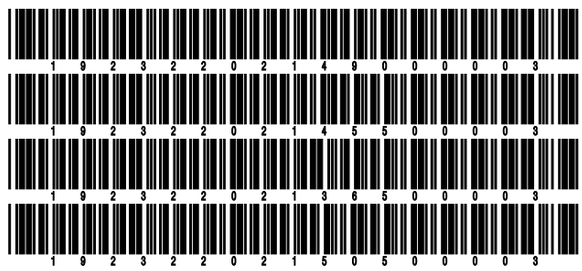
2.

3.

4.

Bar Codes:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Michigan Catastrophic Claim Association refund	57,640		57,640	57,640
2505.	Intangible asset	145,697,551	145,697,551		
2506.	OPEB prepaid benefits	72,365,500	72,365,500		
2507.	Advances	14,839,164	14,839,164		
2508.	Accounts receivable from sale of securities	1,089,458	1,089,458		
2597.	Summary of remaining write-ins for Line 25 from overflow page	234,049,313	233,991,673	57,640	57,640

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Derivative cash	24,374,059	16,588,138
2505.	Deposit for assumed reinsurance from CNA	13,203,837	14,518,224
2506.	Securities lending	19,507	15,992
2507.	Retroactive reinsurance reserve ceded	(3,677,175)	(3,672,335)
2597.	Summary of remaining write-ins for Line 25 from overflow page	33,920,228	27,450,019

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	OPEB Curtailment gain		6,491,000	11,411,000
1497.	Summary of remaining write-ins for Line 14 from overflow page		6,491,000	11,411,000

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	301,473,685	353,595,678
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	174,968,451	11,540,945
	2.2 Additional investment made after acquisition	9,296,484	11,360,289
3.	Current year change in encumbrances	(55,681,078)	(1,102,862)
4.	Total gain (loss) on disposals		17,346,186
5.	Deduct amounts received on disposals		62,120,528
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	18,055,046	
8.	Deduct current year's depreciation	13,876,902	29,146,023
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	398,125,594	301,473,685
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	398,125,594	301,473,685

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	574,570,640	538,545,433
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	231,212,658	81,410,000
	2.2 Additional investment made after acquisition	702,968	5,160,580
3.	Capitalized deferred interest and other	(75,000)	(47,865)
4.	Accrual of discount	399,091	144,197
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(1,222,002)
7.	Deduct amounts received on disposals	117,079,904	49,419,702
8.	Deduct amortization of premium and mortgage interest points and commitment fees	285,112	
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)	689,445,341	574,570,640
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	689,445,341	574,570,640
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	689,445,341	574,570,640

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,528,419,025	5,697,529,893
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,022,125,072	588,775,970
	2.2 Additional investment made after acquisition	3,339,470,002	640,569,606
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	828,323,446	(177,467,304)
6.	Total gain (loss) on disposals	8,758,736	2,618,755
7.	Deduct amounts received on disposals	642,630,665	1,158,655,178
8.	Deduct amortization of premium and depreciation	71,595,172	80,599,337
9.	Total foreign exchange change in book/adjusted carrying value	10,853,512	27,902,036
10.	Deduct current year's other than temporary impairment recognized		12,255,417
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,023,723,956	5,528,419,025
12.	Deduct total nonadmitted amounts	12,924,136	5,434,292
13.	Statement value at end of current period (Line 11 minus Line 12)	10,010,799,820	5,522,984,733

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	39,795,842,893	38,653,164,243
2.	Cost of bonds and stocks acquired	13,350,620,530	31,083,945,296
3.	Accrual of discount	18,120,558	22,319,390
4.	Unrealized valuation increase (decrease)	496,651,667	(434,194,709)
5.	Total gain (loss) on disposals	641,517,781	1,757,374,316
6.	Deduct consideration for bonds and stocks disposed of	19,268,094,576	31,078,604,704
7.	Deduct amortization of premium	94,346,440	116,772,268
8.	Total foreign exchange change in book/adjusted carrying value	(12,412,357)	8,917,749
9.	Deduct current year's other than temporary impairment recognized	60,255,848	122,111,579
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	38,960,090	21,805,160
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	34,906,604,298	39,795,842,893
12.	Deduct total nonadmitted amounts	7,131,195	6,479,949
13.	Statement value at end of current period (Line 11 minus Line 12)	34,899,473,103	39,789,362,944

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	14,529,381,287	18,007,203,785	18,855,712,879	(588,947,341)	13,609,276,575	14,529,381,287	13,091,924,852	14,638,851,265
2. NAIC 2 (a)	11,016,282,873	1,265,361,965	3,320,526,704	548,606,847	11,950,457,286	11,016,282,873	9,509,724,981	12,351,385,362
3. NAIC 3 (a)	3,566,892,986	470,334,429	439,751,921	108,320,776	3,089,093,366	3,566,892,986	3,705,796,270	3,281,703,639
4. NAIC 4 (a)	2,619,687,263	438,299,903	366,482,452	(88,599,934)	2,654,816,254	2,619,687,263	2,602,904,780	2,402,788,921
5. NAIC 5 (a)	372,769,610	78,466,104	82,501,197	24,763,638	416,656,841	372,769,610	393,498,155	309,107,639
6. NAIC 6 (a)	40,852,622	1,495,000	230,167	(15,735,504)	41,026,051	40,852,622	26,381,951	52,870,063
7. Total Bonds	32,145,866,640	20,261,161,186	23,065,205,321	(11,591,517)	31,761,326,372	32,145,866,640	29,330,230,988	33,036,706,890
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	43,439,300			(437,623)	42,312,820	43,439,300	43,001,677	
10. NAIC 3	59,198,489		78,750	18,747	78,327,476	59,198,489	59,138,486	49,826,182
11. NAIC 4	1,042,907	161,847		3,341	7,568,634	1,042,907	1,208,094	7,090,818
12. NAIC 5		197,280		1,338,656			1,535,936	
13. NAIC 6	22,410,741	18,861,774		338,808	20,794,993	22,410,741	41,611,323	15,854,814
14. Total Preferred Stock	126,091,436	19,220,901	78,750	1,261,929	149,003,922	126,091,436	146,495,515	72,771,814
15. Total Bonds and Preferred Stock	32,271,958,076	20,280,382,087	23,065,284,071	(10,329,588)	31,910,330,295	32,271,958,076	29,476,726,503	33,109,478,704

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

NAIC 1 $ 2,972,696,731 ; NAIC 2 $ 195,697,677 ; NAIC 3 $; NAIC 4 $; NAIC 5 $ 7,000,000 ; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	9,246,189	XXX	9,321,776	56,404	111,264

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	159,912,718	772,592,114
2.	Cost of short-term investments acquired	88,837,883	265,910,523
3.	Accrual of discount	19,643	448,011
4.	Unrealized valuation increase (decrease)		38,215
5.	Total gain (loss) on disposals	42,990	383,746
6.	Deduct consideration received on disposals	239,197,054	878,936,705
7.	Deduct amortization of premium	369,992	412,036
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		111,151
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,246,189	159,912,718
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	9,246,189	159,912,718

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(7,560,319)
2.	Cost Paid/(Consideration Received) on additions	(19,827,329)
3.	Unrealized Valuation increase/(decrease)	1,993,788
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	3,775,097
6.	Considerations received/(paid) on terminations	(4,999,144)
7.	Amortization	(5,006,807)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	20,756,141
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(870,285)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(870,285)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(7,536,968)			
	3.12 Section 1, Column 15, prior year	5,469,254	(13,006,222)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	16,271,354			
	3.14 Section 1, Column 18, prior year	(471,430)	16,742,785	3,736,563	
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	8,734,387			
	3.24 Section 1, Column 19, prior year plus	4,997,824			
	3.25 SSAP No. 108 adjustments		3,736,563	3,736,563	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		50,695,218		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	45,697,394			
	4.23 SSAP No. 108 adjustments		45,697,394		
4.3	Subtotal (Line 4.1 minus Line 4.2)				4,997,824
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(4,997,824)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-BP CAPITAL MARKETS AMERICA INC.	2.B	8,000,000	8,131,540	9,177,360	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	131,540	149,624	10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	1.F FE	8,000,000	9,027,736
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-COMCAST CORPORATION	2.B	8,000,000	8,122,538	8,880,136	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	131,540	149,624	20030N-BY-6	COMCAST CORPORATION	1.G FE	7,990,997	8,730,512
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WALT DISNEY CO	2.B	44,500,000	45,143,508	46,490,574	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	731,693	832,284	254687-FV-3	WALT DISNEY CO	1.G FE	44,411,815	45,658,291
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-INTERNATIONAL BUSINESS MACHINES CO	2.B	4,600,000	4,668,742	4,751,998	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	75,636	86,034	459200-KH-3	INTERNATIONAL BUSINESS MACHINES CO	1.G FE	4,593,106	4,665,964
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-LAM RESEARCH CORPORATION	2.B	8,203,000	9,833,306	9,568,775	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	134,878	153,421	512807-AU-2	LAM RESEARCH CORPORATION	1.G FE	9,698,427	9,415,354
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-MISSISSIPPI POWER COMPANY	2.B	8,400,000	8,521,873	9,515,444	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	138,117	157,105	605417-CB-8	MISSISSIPPI POWER COMPANY	1.G FE	8,383,756	9,358,339
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-ORACLE CORPORATION	2.B	25,000,000	25,404,469	26,620,675	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	411,064	467,575	68389X-BT-1	ORACLE CORPORATION	2.A FE	24,993,405	26,153,100
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-S&P GLOBAL INC	2.B	4,011,000	4,058,268	4,385,010	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	65,951	75,018	78409V-AM-6	S&P GLOBAL INC	1.G FE	3,992,317	4,309,992
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	2.B	14,701,400	14,931,092	14,706,634	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	241,728	274,960	842400-GU-1	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	14,689,363	14,431,673
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,908,100	9,156,949	8,799,548	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	130,029	147,905	912828-3W-8	TREASURY NOTE	1.A	9,026,920	8,651,643
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	4,947,300	5,425,234	5,470,591	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	81,346	92,529	912828-5C-0	TREASURY NOTE	1.A	5,343,888	5,378,061
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,300,000	2,479,370	2,550,735	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	37,818	43,017	912828-6B-1	TREASURY NOTE	1.A	2,441,552	2,507,718
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,250,000	2,335,155	2,457,317	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	36,996	42,082	912828-6T-2	TREASURY NOTE	1.A	2,298,159	2,415,236
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,391,900	2,553,299	2,567,068	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	39,329	44,736	912828-6X-3	TREASURY NOTE	1.A	2,513,970	2,522,333
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	8,564,900	8,796,419	9,118,878	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	140,829	160,189	912828-J2-7	TREASURY NOTE	1.A	8,655,590	8,958,688
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,194,400	7,567,527	7,659,734	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	118,294	134,557	912828-J2-7	TREASURY NOTE	1.A	7,449,233	7,525,177
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	6,914,000	7,304,586	7,369,024	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	113,684	129,313	912828-K7-4	TREASURY NOTE	1.A	7,190,902	7,239,712
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,463,700	5,984,052	5,881,116	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	89,837	102,188	912828-M5-6	TREASURY NOTE	1.A	5,894,214	5,778,928
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	4,645,600	4,989,848	4,878,024	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	76,386	86,887	912828-R3-6	TREASURY NOTE	1.A	4,913,463	4,791,137

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	10,000,000	10,752,839	10,500,310	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	164,425	187,030	912828-R3-6	TREASURY NOTE	1.A	10,588,414	10,313,280
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,620,000	6,043,453	5,901,174	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	92,407	105,111	912828-R3-6	TREASURY NOTE	1.A	5,951,046	5,796,063
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	3,055,600	3,394,460	3,302,771	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	50,242	57,149	912828-V9-8	TREASURY NOTE	1.A	3,344,218	3,245,622
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,105,000	2,276,485	2,157,772	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	34,612	39,370	912828-Z9-4	TREASURY NOTE	1.A	2,241,874	2,118,403
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	4,300,000	4,347,740	4,356,571	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	70,703	80,423	912828-ZF-0	TREASURY NOTE	1.A	4,277,037	4,276,148
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	9,996,000	10,147,341	10,127,507	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	164,360	186,955	912828-ZF-0	TREASURY NOTE	1.A	9,982,982	9,940,552
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,000,000	5,067,287	5,038,045	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	82,213	93,515	912828-ZL-7	TREASURY NOTE	1.A	4,985,074	4,944,530
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,802,200	7,931,442	7,809,152	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	128,288	145,925	912828-ZW-3	TREASURY NOTE	1.A	7,803,154	7,663,227
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	3,142,300	3,184,610	3,129,018	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	51,667	58,770	91282C-AT-8	TREASURY NOTE	1.A	3,132,942	3,070,247
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	4,460,800	4,514,581	4,441,944	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	73,347	83,430	91282C-AT-8	TREASURY NOTE	1.A	4,441,234	4,358,514
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,022,800	5,099,963	5,015,502	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	82,588	93,941	91282C-BC-4	TREASURY NOTE	1.A	5,017,376	4,921,560
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	4,500,000	4,480,556	4,493,462	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	73,991	84,164	91282C-BC-4	TREASURY NOTE	1.A	4,406,565	4,409,298
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WESTAR ENERGY INC	2.B	7,000,000	7,099,212	7,650,412	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	115,098	130,921	95709T-AP-5	WESTAR ENERGY INC	1.F FE	6,984,114	7,519,491
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-AFLAC INCORPORATED	2.B	6,972,300	7,081,041	7,099,342	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	114,764	130,403	001055-BK-7	AFLAC INCORPORATED	1.G FE	6,966,278	6,968,939
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-BANK OF AMERICA CORP	2.B	17,256,700	17,540,745	18,027,660	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	284,045	322,752	06051G-HY-8	BANK OF AMERICA CORP	1.F FE	17,256,700	17,704,908
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-BP CAPITAL MARKETS AMERICA INC.	2.B	7,000,000	7,861,790	8,030,190	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	115,220	130,921	10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	1.F FE	7,746,571	7,899,269
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-COMCAST CORPORATION	2.B	6,380,000	7,288,454	7,196,755	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	105,015	119,325	20030N-CS-8	COMCAST CORPORATION	1.G FE	7,183,439	7,077,430
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-COMCAST CORPORATION	2.B	6,957,000	7,914,074	7,747,983	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	114,512	130,117	20030N-DK-4	COMCAST CORPORATION	1.G FE	7,799,562	7,617,866
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-DUKE ENERGY FLORIDA LLC	2.B	5,320,000	6,243,987	6,040,285	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	87,567	99,500	26444H-AE-1	DUKE ENERGY FLORIDA LLC	1.F FE	6,156,420	5,940,785

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-GOLDMAN SACHS GROUP INC/THE	2.B	9,558,000	9,712,473	10,016,048	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	157,324	178,763	38141G-XG-4	GOLDMAN SACHS GROUP INC/THE	1.F FE	9,555,149	9,837,285
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-HOME DEPOT INC	2.B	9,482,000	10,454,083	10,240,607	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	156,073	177,342	437076-CA-8	HOME DEPOT INC	1.F FE	10,298,009	10,063,266
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-JPMORGAN CHASE & CO	2.B	7,353,600	7,237,548	8,018,682	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	121,040	137,534	46625H-RV-4	JPMORGAN CHASE & CO	1.F FE	7,116,508	7,881,147
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-ORACLE CORPORATION	2.B	6,900,000	7,238,309	7,400,492	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	113,574	129,051	68389X-BM-6	ORACLE CORPORATION	2.A FE	7,124,735	7,271,441
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-ORACLE CORPORATION	2.B	7,785,000	8,393,727	8,289,678	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	128,141	145,603	68389X-BT-1	ORACLE CORPORATION	2.A FE	8,265,586	8,144,075
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-PAYPAL HOLDINGS INC	2.B	24,000,000	24,391,505	25,042,848	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	395,039	448,872	70450Y-AG-8	PAYPAL HOLDINGS INC	1.G FE	23,996,466	24,593,976
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-PINNACLE WEST CAPITAL CORPORATION	2.B	10,000,000	10,163,852	10,201,020	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	164,600	187,030	723484-AH-4	PINNACLE WEST CAPITAL CORPORATION	1.G FE	9,999,252	10,013,990
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	2.B	14,250,000	14,761,859	15,760,258	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	234,554	266,518	842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	14,527,305	15,493,740
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	2.B	5,705,000	5,855,253	6,025,946	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	93,904	106,701	842400-GS-6	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	5,761,349	5,919,246
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-SOUTHERN CALIFORNIA EDISON	2.B	7,000,000	7,104,347	7,068,558	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	115,220	130,921	842400-GV-9	SOUTHERN CALIFORNIA EDISON	1.G FE	6,989,128	6,937,637
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-STANLEY BLACK & DECKER INC	2.B	7,000,000	7,108,677	7,752,906	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	115,220	130,921	854502-AK-7	STANLEY BLACK & DECKER INC	1.G FE	6,993,457	7,621,985
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-UNION PACIFIC CORPORATION	2.B	15,000,000	15,241,910	17,024,250	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	246,899	280,545	907818-FB-9	UNION PACIFIC CORPORATION	1.G FE	14,995,011	16,743,705
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-UNION PACIFIC CORPORATION	2.B	10,000,000	10,159,092	10,545,630	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	164,600	187,030	907818-FJ-2	UNION PACIFIC CORPORATION	1.G FE	9,994,493	10,358,600
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,803,800	2,816,624	2,926,772	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	46,150	52,439	912828-2A-7	TREASURY NOTE	1.A	2,770,473	2,874,332
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,499,200	2,807,651	2,703,412	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	41,137	46,743	912828-3F-5	TREASURY NOTE	1.A	2,766,514	2,656,670
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,164,300	1,262,366	1,276,355	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	19,164	21,776	912828-4M-9	TREASURY NOTE	1.A	1,243,202	1,254,579
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	6,595,700	7,668,991	7,397,955	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	108,565	123,359	912828-4N-7	TREASURY NOTE	1.A	7,560,426	7,274,595
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,143,600	1,241,881	1,254,645	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	18,824	21,389	912828-4R-8	TREASURY NOTE	1.A	1,223,058	1,233,256

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,713,600	1,859,680	1,873,768	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	28,206	32,049	912828-6A-3	TREASURY NOTE	1.A	1,831,474	1,841,719
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,582,300	2,869,182	2,812,063	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	42,505	48,297	912828-6F-2	TREASURY NOTE	1.A	2,826,677	2,763,766
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,883,600	2,088,243	2,042,440	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	31,004	35,229	912828-6S-4	TREASURY NOTE	1.A	2,057,239	2,007,211
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,618,100	1,687,663	1,699,814	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	26,634	30,263	912828-P4-6	TREASURY NOTE	1.A	1,661,029	1,669,551
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	654,800	700,095	687,867	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	10,778	12,247	912828-P4-6	TREASURY NOTE	1.A	689,317	675,621
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,202,300	2,401,736	2,339,065	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	36,250	41,190	912828-Y9-5	TREASURY NOTE	1.A	2,365,486	2,297,875
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WI TREASURY NOTE	2.B	1,986,400	2,021,718	2,085,317	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	32,696	37,152	912828-YG-9	WI TREASURY NOTE	1.A	1,989,022	2,048,165
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	902,400	937,888	922,380	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	14,853	16,878	912828-ZB-9	TREASURY NOTE	1.A	923,035	905,502
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	9,767,100	9,970,938	9,841,418	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	160,766	182,674	912828-ZL-7	TREASURY NOTE	1.A	9,810,172	9,658,744
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WIT TREASURY NOTE	2.B	9,593,600	9,164,412	9,104,096	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	157,910	179,429	91282C-AE-1	WIT TREASURY NOTE	1.A	9,006,501	8,924,667
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	10,046,200	10,170,575	10,018,653	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	165,360	187,894	91282C-AM-3	TREASURY NOTE	1.A	10,005,215	9,830,759
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,923,400	1,987,216	1,955,317	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	31,659	35,973	91282C-CH-2	TREASURY NOTE	1.A	1,955,557	1,919,344
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WELLS FARGO & COMPANY	2.B	7,000,000	7,115,220	7,644,952	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	115,220	130,921	95000U-2F-9	WELLS FARGO & COMPANY	1.E FE	7,000,000	7,514,031
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-AMERICAN HONDA FINANCE CORPORATION	2.B	10,000,000	10,134,973	10,241,730	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	136,796	187,030	02665W-DL-2	AMERICAN HONDA FINANCE CORPORATION	1.G FE	9,998,178	10,054,700
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-ENTERGY ARKANSAS INC	2.B	9,000,000	9,829,978	10,292,004	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	123,116	168,327	29364D-AV-2	ENTERGY ARKANSAS INC	1.F FE	9,706,861	10,123,677
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-GEORGIA POWER COMPANY	2.B	6,115,000	6,122,320	6,488,064	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	83,651	114,369	373334-KL-4	GEORGIA POWER COMPANY	1.G FE	6,038,670	6,373,695
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-MORGAN STANLEY	2.B	30,457,100	30,873,740	32,016,717	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	416,640	569,639	617446-8Q-5	MORGAN STANLEY	1.F FE	30,457,100	31,447,078
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-MORGAN STANLEY	2.B	9,000,000	9,035,331	10,089,369	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	123,116	168,327	61746B-EF-9	MORGAN STANLEY	1.G FE	8,912,215	9,921,042
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-OHIO POWER CO	2.B	8,657,000	8,767,504	9,150,475	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	118,424	161,912	677415-CS-8	OHIO POWER CO	1.G FE	8,649,080	8,988,563

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-ORACLE CORPORATION	2.B	10,957,500	11,689,019	11,831,437	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	149,894	204,938	68389X-BC-8	ORACLE CORPORATION	2.A FE	11,539,125	11,626,499
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-PINNACLE WEST CAPITAL CORPORATION	2.B	17,924,800	18,168,663	18,285,124	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	245,204	335,248	723484-AH-4	PINNACLE WEST CAPITAL CORPORATION	1.G FE	17,923,459	17,949,877
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	2.B	13,000,000	13,430,814	14,377,779	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	177,835	243,139	842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	13,252,980	14,134,640
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-US BANCORP	2.B	6,150,000	6,233,683	6,721,317	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	84,129	115,023	91159H-HW-3	US BANCORP	1.F FE	6,149,553	6,606,293
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,267,700	5,883,429	5,697,307	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	72,060	98,522	912828-2R-0	TREASURY NOTE	1.A	5,811,370	5,598,785
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,569,300	4,896,870	4,965,687	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	62,506	85,460	912828-4F-4	TREASURY NOTE	1.A	4,834,364	4,880,227
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	1,832,900	2,037,202	2,006,653	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	25,073	34,281	912828-4Z-0	TREASURY NOTE	1.A	2,012,128	1,972,373
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,502,700	5,190,517	5,143,069	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	61,595	84,214	912828-5M-8	TREASURY NOTE	1.A	5,128,922	5,058,855
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,362,400	4,862,584	4,808,831	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	59,676	81,590	912828-5N-6	TREASURY NOTE	1.A	4,802,908	4,727,241
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	1,187,100	1,212,908	1,298,057	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	16,239	22,202	912828-6A-3	TREASURY NOTE	1.A	1,196,669	1,275,855
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,492,100	5,917,523	5,894,308	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	75,130	102,719	912828-6X-3	TREASURY NOTE	1.A	5,842,394	5,791,590
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,000,000	6,382,832	6,388,080	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	82,077	112,218	912828-J2-7	TREASURY NOTE	1.A	6,300,755	6,275,862
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,518,000	5,931,889	5,881,151	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	75,484	103,203	912828-K7-4	TREASURY NOTE	1.A	5,856,405	5,777,947
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	9,233,700	9,948,971	9,841,388	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	126,313	172,698	912828-K7-4	TREASURY NOTE	1.A	9,822,657	9,668,690
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	3,025,800	3,224,536	3,256,965	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	41,392	56,592	912828-M5-6	TREASURY NOTE	1.A	3,183,144	3,200,374
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	1,128,500	1,231,610	1,205,150	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	15,437	21,106	912828-U2-4	TREASURY NOTE	1.A	1,216,173	1,184,044
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,705,700	7,471,131	7,297,371	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	91,731	125,417	912828-X8-8	TREASURY NOTE	1.A	7,379,399	7,171,954
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,264,500	4,504,129	4,561,484	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	58,337	79,759	912828-XB-1	TREASURY NOTE	1.A	4,445,793	4,481,725
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,279,000	5,575,636	5,646,635	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	72,215	98,733	912828-XB-1	TREASURY NOTE	1.A	5,503,421	5,547,902
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,000,000	4,044,010	4,373,564	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	54,718	74,812	912828-XZ-8	TREASURY NOTE	1.A	3,989,292	4,298,752

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	3,585,700	3,619,062	3,719,156	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	49,051	67,063	912828-YB-0	TREASURY NOTE	1.A	3,570,011	3,652,093
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,141,700	5,622,112	5,380,064	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	70,336	96,165	912828-YS-3	TREASURY NOTE	1.A	5,551,776	5,283,899
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,601,100	4,976,409	4,716,450	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	62,941	86,054	912828-Z9-4	TREASURY NOTE	1.A	4,913,468	4,630,395
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	2,278,800	2,303,170	2,247,537	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	31,173	42,620	912828-ZN-3	TREASURY NOTE	1.A	2,271,997	2,204,917
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	1,664,400	1,699,652	1,584,612	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	22,768	31,129	912828-ZQ-6	TREASURY NOTE	1.A	1,676,883	1,553,483
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,300,000	6,447,594	5,997,991	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	86,181	117,829	912828-ZQ-6	TREASURY NOTE	1.A	6,361,413	5,880,162
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,500,000	6,568,846	6,511,882	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	88,917	121,570	912828-ZT-0	TREASURY NOTE	1.A	6,479,928	6,390,313
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,000,000	4,026,906	3,902,936	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	54,718	74,812	91282C-AD-3	TREASURY NOTE	1.A	3,972,187	3,828,124
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,079,900	6,081,532	5,915,268	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	83,170	113,712	91282C-AL-5	TREASURY NOTE	1.A	5,998,361	5,801,556
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,917,600	5,925,046	5,909,002	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	80,950	110,677	91282C-BC-4	TREASURY NOTE	1.A	5,844,096	5,798,325
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,800,000	6,808,557	6,790,120	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	93,021	127,180	91282C-BC-4	TREASURY NOTE	1.A	6,715,536	6,662,939
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-UNITEDHEALTH GROUP INC	2.B	3,500,000	3,545,811	3,924,879	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	47,879	65,461	91324P-CW-0	UNITEDHEALTH GROUP INC	1.G FE	3,497,932	3,859,419
78482#BQ1	CALL OPTION ON MAR22 SPX @3500, effective 03/19/2021, attached to Cash Security-TREASURY NOTE	1.A	3,521,790	3,772,065	4,291,513	03/19/2021	03/18/2022	CALL OPTION ON MAR22 SPX @3500	242,925	774,675	91282C-AW-1	TREASURY NOTE	1.A	3,529,139	3,516,838
78482#BR9	CALL OPTION ON MAR22 SPX @3900, effective 03/19/2021, attached to Cash Security-MORGAN STANLEY	1.A	9,782,750	10,177,803	11,913,861	03/19/2021	03/18/2022	CALL OPTION ON MAR22 SPX @3900	362,875	1,302,375	61761J-VL-0	MORGAN STANLEY	1.G FE	9,814,927	10,611,486
PENDING	CALL OPTION ON JUN22 SPX @3800, effective 06/18/2021, attached to Cash Security-TREASURY NOTE	1.A IF	3,749,805	4,336,300	4,542,627	06/18/2021	06/17/2022	CALL OPTION ON JUN22 SPX @3800	357,657	581,895	912828-B6-6	TREASURY NOTE	1.A	3,978,643	3,960,732
680665B#2	SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security-TREASURY NOTE	3.B	4,500,000	4,539,250	4,756,871	06/28/2017	06/20/2022	SINGLE NAME CDS ON OLN	(19,948)	20,445	912828-G3-8	TREASURY NOTE	1.A	4,559,199	4,736,426
PENDING	FUTURE US 2YR NOTE DEC 21, effective 08/27/2021, attached to Cash Security-TREASURY NOTE	1.A IF	160,000	157,589	159,688	08/27/2021	12/31/2021	FUTURE US 2YR NOTE DEC 21		3,125	91282C-BH-3	TREASURY NOTE	1.A	157,589	156,563
PENDING	FUTURE US 2YR NOTE DEC 21, effective 08/27/2021, attached to Cash Security-TREASURY NOTE	1.A IF	400,000	393,972	399,219	08/27/2021	12/31/2021	FUTURE US 2YR NOTE DEC 21		7,812	91282C-BH-3	TREASURY NOTE	1.A	393,972	391,406
PENDING	FUTURE US 10YR NOTE DEC 21, effective 08/27/2021, attached to Cash Security-US TREASURY N/B	1.A IF	15,000	15,654	17,737	08/27/2021	12/21/2021	FUTURE US 10YR NOTE DEC 21		2,109	912828-VS-6	US TREASURY N/B	1.A	15,654	15,628
PENDING	FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/03/2021, attached to Cash Security-TREASURY NOTE	1.A IF	53,000	52,700	61,805	09/03/2021	12/21/2021	FUTURE US ULTRA 10YR NOTE DEC 21		9,109	91282C-BM-2	TREASURY NOTE	1.A	52,700	52,696

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/03/2021, attached to Cash Security-TREASURY NOTE	1.A IF	17,000	16,904	19,824	09/03/2021	12/21/2021	FUTURE US ULTRA 10YR NOTE DEC 21		2,922	91282C-BM-2	TREASURY NOTE	1.A	16,904	16,902
PENDING	FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/09/2021, attached to Cash Security-TREASURY NOTE	1.A IF	27,000	26,847	31,486	09/09/2021	12/21/2021	FUTURE US ULTRA 10YR NOTE DEC 21		4,641	91282C-BM-2	TREASURY NOTE	1.A	26,847	26,845
PENDING	FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/09/2021, attached to Cash Security-TREASURY NOTE	1.A IF	12,000	11,932	13,994	09/09/2021	12/21/2021	FUTURE US ULTRA 10YR NOTE DEC 21		2,063	91282C-BM-2	TREASURY NOTE	1.A	11,932	11,931
PENDING	FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/09/2021, attached to Cash Security-TREASURY NOTE	1.A IF	8,000	7,955	9,329	09/09/2021	12/21/2021	FUTURE US ULTRA 10YR NOTE DEC 21		1,375	91282C-BM-2	TREASURY NOTE	1.A	7,955	7,954
PENDING	FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/09/2021, attached to Cash Security-TREASURY NOTE	1.A IF	41,000	40,768	47,811	09/09/2021	12/21/2021	FUTURE US ULTRA 10YR NOTE DEC 21		7,047	91282C-BM-2	TREASURY NOTE	1.A	40,768	40,765
PENIDNG	CALL OPTION ON SEP22 SPX @3975, effective 09/17/2021, attached to Cash Security-TREASURY NOTE	1.A IF	3,989,691	4,547,395	4,604,346	09/17/2021	09/16/2022	CALL OPTION ON SEP22 SPX @3975	583,404	497,925	912828-YV-6	TREASURY NOTE	1.A	3,963,991	4,106,421
PENIDNG	FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/21/2021, attached to Cash Security-TREASURY NOTE	1.A IF	15,000	14,915	17,492	09/21/2021	12/21/2021	FUTURE US ULTRA 10YR NOTE DEC 21		2,578	91282C-BM-2	TREASURY NOTE	1.A	14,915	14,914
PENDING	CALL OPTION ON DEC21 SPX @3350, effective 12/18/2020, attached to Cash Security-TREASURY NOTE	1.A IF	3,338,469	3,507,168	4,343,277	12/18/2020	12/17/2021	CALL OPTION ON DEC21 SPX @3350	103,140	871,920	912828-2U-3	TREASURY NOTE	1.A	3,404,028	3,471,357
9999999999 - Totals				812,118,263	830,478,199	XXX	XXX	XXX	13,275,576	18,119,266	XXX	XXX	XXX	798,842,688	812,358,932

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	13	863,402,417	23	1,076,624,449	14	1,023,099,571			13	863,402,417
2. Add: Opened or Acquired Transactions	24	275,091,504	7	5,830,087	28	235,865,055			59	516,786,646
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,290,277	XXX	640,451	XXX	2,334	XXX		XXX	2,933,062
4. Less: Closed or Disposed of Transactions	14	63,739,642	16	57,157,203	23	439,693,408			53	560,590,254
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	420,106	XXX	2,838,213	XXX	7,155,289	XXX		XXX	10,413,608
7. Ending Inventory	23	1,076,624,449	14	1,023,099,571	19	812,118,263			19	812,118,263

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	(870,285)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(7,536,968)	
3.	Total (Line 1 plus Line 2)		(8,407,252)
4.	Part D, Section 1, Column 6	33,383,915	
5.	Part D, Section 1, Column 7	(41,791,167)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	3,930,625	
8.	Part B, Section 1, Column 13	495,155	
9.	Total (Line 7 plus Line 8)		4,425,780
10.	Part D, Section 1, Column 9	41,823,376	
11.	Part D, Section 1, Column 10	(37,397,596)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	757,857,088	
14.	Part B, Section 1, Column 20	34,509,496	
15.	Part D, Section 1, Column 12	792,366,584	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,635,077,429	1,243,794,088
2.	Cost of cash equivalents acquired	55,516,226,132	50,224,728,479
3.	Accrual of discount	485,620	1,533,781
4.	Unrealized valuation increase (decrease)	5,218	29,135
5.	Total gain (loss) on disposals	103,860	(694,548)
6.	Deduct consideration received on disposals	53,141,691,526	49,834,313,506
7.	Deduct amortization of premium	31,659	
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,010,175,073	1,635,077,429
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	4,010,175,073	1,635,077,429

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				145,252
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				248,360
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				33,407
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				1,697,164
Jacksonville AIC	Jacksonville	FL	01/01/1990	VARIOUS				7,425
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				88
Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				41,372
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS		1,150,000		1,038,080
Joseph Vineyard	Bradley	CA	09/11/2020	VARIOUS		215,000		(44,250)
Pooler Retail	Savannah	GA	04/01/2021	VARIOUS				17,153
Tempe Industrial	Tempe	AZ	05/01/2021	VARIOUS				3,672
Courthouse Apartments	Wheaton	IL	05/01/2021	VARIOUS		(62,851)		(26,819)
Sandstone Ranch	Fresno County	CA	05/01/2021	VARIOUS		2,135,000		1,275,259
Rincon Vineyard	Gonzales	CA	05/01/2021	VARIOUS				621,109
0199999. Acquired by Purchase						3,437,149		5,057,272
0399999 - Totals						3,437,149		5,057,272

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123130	OGDEN	UT		03/13/2008	6.200	11,117,885		20,270,884
123429	CHICAGO	IL		11/29/2012	4.900	19,184,882		23,602,293
123430	MINNEAPOLIS	MN		01/22/2013	4.500	5,361,421		6,664,781
123536	SCHILLER PARK	IL		02/09/2016	4.290	17,820,272		32,793,518
123559	CHICAGO	IL		04/22/2016	3.690	11,274,038		17,083,434
123562	CHICAGO	IL		06/07/2016	4.250	8,646,946		15,174,375
123612	IRVING	TX		11/30/2017	3.500	11,806,080		15,422,819
123627	SUGAR LAND	TX		04/27/2018	4.560	25,923,505		32,373,227
123647	STUDIO CITY	CA		11/20/2018	4.380	34,920,265		43,821,014
400008	HOUSTON	TX		06/11/2019	4.500	5,957,363		7,515,851
123695	NORTH HILLS	CA		07/15/2021	3.560	10,000,000		16,384,615
123699	HENDERSON	NV		07/07/2021	4.365	1,200,000		1,837,668
123700	GAINESVILLE	FL		07/30/2021	3.250	5,000,000		9,080,000
123696	FOUNTAIN VALLEY	CA		08/12/2021	3.250	10,000,000		17,930,000
123710	SOMMERVILLE	MA		08/26/2021	2.650	17,000,000		26,061,000
123703	WOODLAND HILLS	CA		09/24/2021	3.590	30,000,000		49,894,286
123707	ROCKLIN	CA		09/29/2021	2.650	6,000,000		10,914,286
0599999. Mortgages in good standing - Commercial mortgages-all other						231,212,658		346,824,051
0899999. Total Mortgages in good standing						231,212,658		346,824,051
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						231,212,658		346,824,051

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123370	MARLTON	NJ		02/23/2012	09/15/2021	8,701,019							8,701,019	8,701,019			
123562	CHICAGO	IL		06/07/2016	09/22/2021	8,646,946		(122,463)			(122,463)		8,524,483	8,524,483			
400006	CARLSBAD	CA		11/07/2018	07/21/2021	10,768,579							10,768,579	10,768,579			
400009	TAMPA	FL		06/07/2019	07/30/2021	20,674,773							20,674,773	20,674,773			
400011	SAN CARLOS	CA		09/17/2019	07/19/2021	9,100,000							9,100,000	9,100,000			
0199999. Mortgages closed by repayment						57,891,317		(122,463)			(122,463)		57,768,854	57,768,854			
123130	OGDEN	UT		03/13/2008		54,258		(7)			(7)		54,251	54,251			
123429	CHICAGO	IL		11/29/2012		48,696		(162)			(162)		48,534	48,534			
123430	MINNEAPOLIS	MN		01/22/2013		13,218		(63)			(63)		13,155	13,155			
123525	EDINA	MN		04/10/2015		309,901							309,901	309,901			
123536	SCHILLER PARK	IL		02/09/2016		29,748		(104)			(104)		29,644	29,644			
123559	CHICAGO	IL		04/22/2016		30,208		(3,181)			(3,181)		27,027	27,027			
123580	LAKEWOOD	CO		10/31/2016		166,732							166,732	166,732			
123600	SEATTLE	WA		06/30/2017		455,570							455,570	455,570			
123627	SUGAR LAND	TX		04/27/2018		38,626		(115)			(115)		38,511	38,511			
123669	OLATHE	KS		10/31/2019		150,395							150,395	150,395			
123677	DAYTON	OH		10/23/2019		205,929							205,929	205,929			
123695	NORTH HILLS	CA		07/15/2021		15,573							15,573	15,573			
123699	HENDERSON	NV		07/07/2021		1,619							1,619	1,619			
123700	GAINESVILLE	FL		07/30/2021		10,824							10,824	10,824			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0299999. Mortgages with partial repayments						1,531,297		(3,633)			(3,633)		1,527,664	1,527,664			
0599999 - Totals						59,422,614		(126,096)			(126,096)		59,296,518	59,296,518			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	5.C S	02/14/2011	2		555,738			2.250
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									555,738			XXX
000000-00-0	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		08/04/2020			13,003,405			100.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									13,003,405			XXX
000000-00-0	ALLIANZGL CHINA A SHARES LLC	NEW YORK	NY	ALLIANZ GLOBAL INVESTORS US LLC		09/30/2021		5,000,000				0.070
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019			87,903			63.170
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		12/20/2019	3		1,352,164		10,047,686	0.220
000000-00-0	ARCLINE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		07/20/2021	3	2,593,879	4,208,912		31,447,209	1.440
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		36,077		4,514,805	0.700
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/28/2021	3	189,603	3,511,141		29,876,799	2.560
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		78,907		5,168,171	2.600
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP	NEW YORK	NY	BC PARTNERS		07/12/2021		12,174,112	1,092,670		6,733,218	2.670
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			9,960,970		29,376,630	66.500
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		304,831		8,770,350	0.330
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP		03/17/2021			39,149		12,513,145	12.920
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3		4,764,597		22,098,466	99.010
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017			8,050,112		5,802,917	22.350
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		4,048,733		2,172,655	1.360
000000-00-0	DC FRONT RANGE HOLDINGS I LP	BOCA RATON	FL	DIGITAL COLONY PARTNERS		03/05/2020	3		116,869			1.140
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE		09/16/2021	3	5,311,067			16,029,475	8.850
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			126,602		3,083,608	5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			425,523		8,785,003	1.600
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3		3,808,584		3,305,145	4.130
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3		1,812,125		2,776,375	2.610
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL		07/11/2019	3		96,903		358,698	18.330
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		3,630		4,714,423	9.140
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3		776,712		4,844,600	5.180
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013	3		94,166		397,891	0.940
000000-00-0	JLC GREENSKIES CO-INVEST LP	CHICAGO	IL	JLC INFRASTRUCTURE		12/31/2020	3		63,052			100.000
000000-00-0	KLAR PARTNERS I SCSP	LONDON	GBR	KLAR PARTNERS		12/04/2020	3		1,371,672		29,124,040	5.410
000000-00-0	KOHLBERG INVESTORS VII CV LP	MOUNT KISCO	NY	KOHLBERG & CO		07/15/2021	3	14,454,770			2,042,994	1.470
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3		7,424		1,748,220	1.830
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		267,047		2,180,279	2.680
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018	3		1,697,631		8,314,619	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			56,122		2,972,261	25.700
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		11/25/2020	3		17,797			10.860
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3		1,560,422		13,484,978	0.430
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		08/25/2021	3	3,694,902			30,305,098	9.000
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3		1,596,840		5,280,277	0.510
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		50,196		232,353	0.820
000000-00-0	PACIFIC AVENUE EMERALD CONTINUATION FUND LP	HERMOSA BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		07/30/2021	3	11,052,632			2,368,421	7.700
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3		2,037,415		4,706,577	0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3		9,126,924		3,708,289	0.180
000000-00-0	PLATINUM EQUITY IMOLA CO-INVESTORS HOLDINGS LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		07/01/2021	3	19,200,000				1.630
000000-00-0	PLATINUM EQUITY OLYMPUS CO-INVESTORS CAYMAN LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		09/27/2021	3	20,000,000				0.800
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		09/22/2021	2	1,352,175			33,647,825	1.590
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		05/10/2021	3		5,154,536		16,632,770	1.560
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		4,079		522,027	0.120
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		1,022,000		11,757,473	0.850
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET		01/27/2021			5,220,850		28,766,661	1.770
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		41,903		1,135,825	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		566,979		3,489,270	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		2,013		9,420,013	1.340
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		2,221			0.710

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		1,632			0.070
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3		1,366,632		10,594,687	0.410
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		33,221		10,035,419	2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		2,631,779		11,086,134	0.430
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3		2,813,674		4,870,952	0.190
000000-00-0	TPG AAF PARTNERS RNI-A LP	FORT WORTH	TX	TPG CAPITAL		06/28/2021	3		81,586		253,709	1.580
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		72,097		2,135,421	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3		537,645		5,433,627	2.000
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		4,319		1,086,171	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		164,595		7,116,057	1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3		26,465		960,302	0.910
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019			842,400		4,413,182	0.990
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		11/25/2020			3,731,759		20,729,785	1.330
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3		4,691,410		28,523,900	1.050
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL		07/19/2013	3		14,353,204		2,664,976	20.820
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		18,490,295		9,127,703	3.870
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP		06/08/2018	3		8,674,992			100.000
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	SAN FRANCISCO	CA	AMERICAN PACIFIC GROUP		04/17/2020	3		425,878		20,573,612	5.620
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		11/04/2019	3		4,331,354		8,699,504	1.800
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3		5,570,724		21,718,599	3.070
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019	3		2,512,909		2,529,045	1.560
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			4,589,746		10,545,217	3.110
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP	CHICAGO	IL	AVES CAPITAL MANAGEMENT		09/23/2020			2,880,464		4,279,855	87.720
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		04/22/2021	3		2,613,223		17,057,208	1.860
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		01/16/2020	3		8,092,232			1.480
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital		11/06/2015			13,014,708		2,765,183	20.760
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3		3,747,094		9,857,695	0.110
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			6,802,679		27,564,268	1.610
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	ALPINE ENERGY CAPITAL LLC		11/12/2019			5,390,137		554,102	17.690
000000-00-0	CHRYSCAPITAL VIII LLC	EBENE	MUS	CHRYSCAPITAL LLP		03/30/2020	3		5,132,970		6,210,000	2.080
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			2,559,838		12,073,941	9.320
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		02/11/2020			10,777,546		23,735,566	10.500
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		14,994,987			24.600
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		03/16/2020			930,752		17,303,604	3.230
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3		4,206,377		7,986,602	5.520
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		33,093,913			7.040
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		32,136,939			15.840
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3		10,369,659		7,472,426	10.360
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015	3		6,487,675		411,054	16.760
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2		2,680,778		6,358,228	2.910
000000-00-0	EMERALD LAKE PD ACQUISITION LP	LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT		01/14/2020	3		5,916,999			54.670
000000-00-0	EMK CAPITAL PARTNERS II LP	LONDON	GBR	EMK CAPITAL		02/01/2021	3		3,308,076		34,482,413	2.080
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL		12/03/2020	3		3,446,773		42,827,408	3.300
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP	ST HEILER	JEY	EPIRIS GROUP		11/23/2018	3		2,220,889		1	33.320
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		2,005,188		504,955	0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3		2,333,581		17,955,238	2.790
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015	3		25,339,875		3,657,500	6.500
000000-00-0	FLIGHT CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		09/13/2018	3		6,581,937		213,878	6.670
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			4,973,588		8,204,345	14.370
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			3,662,084		14,265,733	3.230
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019	3		8,717,019		18,266,147	0.510
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER		05/10/2017	3		8,623,924		719,444	2.770
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		61,979,557		5,970,839	2.110
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		28,728,350		17,229,916	1.540
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR		09/07/2021	3	4,497,221			59,202,780	0.940

SCHEDULE BA - PART 2

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		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3		5,581,494		12,516,262	30.420
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL		12/19/2016	3		4,306,023		8,620,353	5.620
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		13,577,319		9,835,174	0.480
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		2,328,251		2,005,669	9.340
000000-00-0	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS		09/08/2021	3	1,844,832			32,155,169	3.400
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019			11,112,159		2,466,482	16.790
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		08/09/2019	3		16,290,198		3,749,941	7.360
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3		5,768,747		12,231,095	11.890
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3		51,556,069		4,446,141	3.210
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		21,202,598		276,694	5.370
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		05/27/2015	3		2,876,389			25.000
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners		06/04/2012	3		3,416,705		590,922	1.400
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		16,638,353		2,038,166	0.840
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		8,333,530		14,645,416	0.880
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016	3		3,992,778		1,633,180	10.000
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		11/05/2019	3		1,970,071		2,598,652	3.650
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		1,635,155		2,152,884	0.750
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP		12/19/2016	3		1,329,115		3,380,257	1.110
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3		23,736,450		4,052,440	3.650
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014	3		16,591,179		635,015	3.580
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED		09/27/2019	3		12,043,897		15,488,516	0.670
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL		10/02/2017	2		24,302,993			12.910
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		8,959,084			18.940
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		09/01/2020	3		616,792		10,558	0.250
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2		662,742		561,228	2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		2,027,977		454,210	1.000
000000-00-0	PSC MARLIN LP	ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED		08/15/2017	3		16,752,748			7.250
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3		864,250		4,171,473	0.850
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		28,464,249		3,635,589	11.420
000000-00-0	ROSE DS INVESTMENT LP	EDINBURGH	GBR	DUKE STREET CAPITAL		04/20/2016	3		13,900,832			29.170
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		07/27/2020			3,640,173		16,933,449	4.140
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners		08/27/2010	3		3,033,107			1.570
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		04/08/2020	3		2,456,258		18,571,764	5.300
000000-00-0	SOUTHERN BASIN FARMS LLC	BOSTON	MA	HANCOCK AGRICULTURAL INVESTMENT GROUP		07/01/2021		20,627,386				30.000
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		07/23/2021	3	5,354,693			24,345,308	1.980
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP		01/19/2021	3		8,813,593		12,768,117	2.540
000000-00-0	STRATEGIC VALUE DISLOCATION FUND LP	GREENWICH	CT	STRATEGIC VALUE PARTNERS		09/16/2020			14,586,612		9,555,000	3.190
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS		04/15/2021	3		15,444,051		18,925,374	0.310
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3		1,038,003		322,826	0.320
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016			14,138,365		620,754	78.480
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		4,599,330		2,455,631	2.810
000000-00-0	ACADIAN INTL SMALL CAP FUND	BOSTON	MA	ACADIAN ASSET MANAGEMENT LLC		07/01/2020			16,429,841			1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3		922,839		1,333,414	9.020
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL		03/13/2018	3		7,308,271		1,531,753	40.000
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL		02/02/2017	3		1,941,526		9,809,341	0.950
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL		07/01/2021	3	1			42,500,000	1.060
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.		09/06/2018	3		5,530,404		4,166,763	8.070
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners		12/01/2011	3		20,471,568		22,360,913	4.540
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3		8,491,645		4,623,153	0.590
000000-00-0	ARSENAL IO CO-INVEST 2 LP	NEW YORK	NY	ARSENAL CAPITAL PARTNERS		09/19/2019	3		2,594,103			18.700
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners		03/20/2008	3		4,580			2.290
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings		05/07/2010			2,221,006		5,012,632	6.850
000000-00-0	RESURGENCE PE INVESTMENTS LIMITED	Mumbai	IND	SIGULER GUFF		06/30/2010	3		900,991		6,556,000	10.000
000000-00-0	AXA SECONDARY FUND V	SAINT HELIER	GGY	ARDIAN		12/14/2011			67,942			4.580
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria		12/22/2011	3		3,831,702		2,894,171	26.090

SCHEDULE BA - PART 2

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

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000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3		11,345,531			15.000
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		12/01/2010	3		3,876,132		3,314,775	1.020
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017	3		37,324,719		8,065,461	18.720
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		12/18/2017	3		11,028,509			25.000
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS		03/14/2013	3		12,405,405		2,239,613	8.100
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital		08/23/2012	3		407,237		517,044	1.180
000000-00-0	ABGMS, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC		12/04/2015			5,426,681			31.100
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait		04/02/2007	3		4,384,207			6.260
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015			12,150,518		2,509,199	4.620
000000-00-0	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN		01/09/2014	3		34,385			42.590
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018			1,870,925			50.960
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011			814,098		4,048,262	7.430
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS		05/03/2016	3		58,800,000			1.860
000000-00-0	CREST ROCK FUND I-A LP	DENVER	CO	CREST ROCK PARTNERS		10/23/2020			300,985		14,599,316	5.700
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		724,166		2,014,392	5.920
000000-00-0	SECONDARY OPPORTUNITIES FUND II LP	London	GBR	DEUTSCHE BANK PRIVATE EQUITY		07/01/2021		3,697,711			4,745,931	4.880
000000-00-0	DAVIDSON KEMPNER DIST OPP FUND LP	NEW YORK	NY	DK MANAGEMENT PARTNERS LP		11/02/2020	11		9,735,581			1.480
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP	SAN FRANCISCO	CA	Main Post Partners		02/10/2016	3		6,999,510			76.870
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2		6,827,359		9,503,145	0.970
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT		12/01/2006	3		376,480		571,721	0.450
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS		12/28/2015	3		9,925,000		932,340	3.220
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3		473,948		37,294	9.100
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital		12/22/2011	3		2,626,023		166,552	5.170
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		06/22/2007	3		116,958			7.020
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3		1			3.080
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD		10/11/2005	3		362,000		1,698,918	14.050
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3		943,992		2,365,153	7.850
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		13,541,000		3,773,843	10.780
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL		10/07/2016	3		98,431			7.340
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		02/12/2015	3		15,193,066		503,393	39.880
000000-00-0	GTCR CP-1 INVESTORS LP	CHICAGO	IL	GTCR		11/01/2019	3		2,033,403		201,215	2.570
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL	GTCR		03/10/2014	3		11,227			2.130
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		2,325,166		4,692,221	2.770
000000-00-0	GOLDENTREE SELECT PARTNERS LP	NEW YORK	NY	GOLDEN TREE CAPITAL PARTNERS LLC		11/02/2020	11		5,393,071			6.980
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS		07/01/2021	3	1,341,324			171,572	0.310
000000-00-0	PROJECT HYPERION LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		11/10/2016	3		22,689,085			42.860
000000-00-0	ICG MXV CO-INVESTMENT II SCSP	LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)		09/19/2018	3		20,736,137		1,877,796	27.160
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)	ST HELIER	JEY	Invision Capital Partners Hospitality Limited		11/12/2015	3		874,690			9.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012	3		7,225,289		555,000	20.010
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014	3		20,205,836		2,795,035	23.490
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JP MORGAN INVESTMENT MANAGEMENT INC		10/01/2014			82,397,467			11.590
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital		05/10/2013	3		6,069			2.870
000000-00-0	KC CULINARTE HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL		08/24/2018	3		4,291,618			4.680
000000-00-0	KKR RAINBOW CO-INVEST (ASSET) LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		11/23/2020	3		3,000,000			2.740
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital		04/26/2012	2		487,421		476,643	9.910
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners		07/01/2021		5,888,243			4,725,260	0.490
000000-00-0	LTRI HOLDINGS, LP	MIDLAND	TX	CLAIRVEST EQUITY PARTNERS		06/29/2017	3		2			6.290
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS EQUITY PARTNERS		07/21/2004	3		18,409			5.810
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS		04/27/2016	3		37,280,083			26.650
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners		04/17/2013	3		50,906,948		1,483,701	2.070
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2		1,629,516		1,792,980	8.450
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		04/12/2016	3		56,155,574			6.410
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017	3		5,613,229		2,632,733	99.990
000000-00-0	MONARCH CAPITAL PARTNERS V LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		11/02/2020			5,700,777		33,442,500	2.220
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION INVESTORS LP	NEW YORK	NY	Morgan Stanley Private Equity Asia		08/06/2014	3		4,432,604			24.070

SCHEDULE BA - PART 2

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000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3		1,858,879		2,213,973	7.390
55407@-10-1	MULTIAD SVC INC CLASS A UNITS	Boston	MA	Hancock Partners		08/01/2021		1				0.690
55407@-11-9	MULTIAD SVC INC CLASS B UNITS	Boston	MA	Hancock Partners		08/01/2021		1				0.690
55407@-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED	Boston	MA	Hancock Partners		08/01/2021		3,130				3.070
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		352,237		73,462	0.460
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		06/28/2018	3		19,730,901			28.550
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PGIM PRIVATE CAPITAL		11/20/2018	3		5,387,738			3.570
000000-00-0	INVESCO EMERGING MARKETS EQUITY FUND LP	New York	NY	INVESCO ADVISERS INC		03/03/2014			48,316,586			6.700
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS		09/06/2017	3		2,367			15.760
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		10/29/2019	3		2,816,144			0.650
000000-00-0	ONCAP III	Toronto	CAN	ONCAP		07/08/2011	3		1,968,210		1,597,695	5.030
000000-00-0	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011	3		2,381,187		5,422,923	5.220
000000-00-0	TCP ORTHOLITE INVESTMENTS LP	NEW YORK	NY	TRILANTIC CAPITAL PARTNERS		08/23/2017	3		4,806,532		4,000,000	23.670
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011	3		18,302,241		4,466,285	3.720
000000-00-0	PBPE Fund III (Ontario), LP	Sao Paulo	BRA	Patria Investimentos		10/16/2008	3		1		981,036	3.130
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS		09/30/2015	3		20,326,000			2.530
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS		10/05/2017	3		17,833,812			92.580
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners		07/01/2021		446,579			1,680,101	2.370
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN	New York	NY	Quadrangle Group		02/28/2006	3		1,637,553		410,249	1.840
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		02/25/2019	3		94,780		1,078,218	10.900
000000-00-0	BARINGS INTL SMALL CAP EQUITY FUND	CHARLOTTE	NC	BARINGS INTERNATIONAL INVESTMENTS LIMITED		07/01/2020			30,699,271			12.190
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP		10/17/2012	2		251,366		860,000	1.260
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	3		1,642,403		1,873,347	7.180
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3		4,575,937			2.410
000000-00-0	SILVER POINT CAPITAL FUND LP	GREENWICH	CT	SILVER POINT CAPITAL LP		11/02/2020	11		5,307,614			0.830
000000-00-0	SP CSO LP	NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3		2,187,247			2.410
000000-00-0	SP USR INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3		174,051			2.410
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS		12/11/2013	3		1,315,674			28.860
000000-00-0	SUNSTONE PARTNERS II LP	PALO ALTO	CA	SUNSTONE PARTNERS		03/26/2021	3		40,683		15,365,477	3.550
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)	PALO ALTO	CA	SUNSTONE PARTNERS		07/03/2018	3		521,555		10,906,904	50.000
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	SUNSTONE PARTNERS		01/13/2016	3		4,235,068		2,912,649	7.370
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT		07/01/2015			110,115,704			5.540
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017			2,585,825		16,566,259	7.600
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT		07/01/2021	3	1,529,907			12,332	1.250
000000-00-0	UNICO CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		07/23/2018	3		10,395,281		1,168,420	21.680
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013			571,247		3,280,000	1.270
000000-00-0	WHITEHORSE ASSOCIATES I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		07/01/2021		21,026				0.200
000000-00-0	WHITEHORSE ASSOCIATES II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		07/01/2021		288,360			1	2.000
000000-00-0	WINDROSE SHEARWATER INVESTOR HOLDINGS, LLC	NEW YORK	NY	WINDROSE HEALTH INVESTORS		09/27/2019	3		1,696,485			3.480
1999999. Joint Venture Interests - Common Stock - Unaffiliated								140,563,555	1,827,323,633		1,515,846,060	XXX
000000-00-0	ALLSTATE FINANCE COMPANY	Dover	DE	ALLSTATE INSURANCE COMPANY		05/01/2021			489,045,502			100.000
000000-00-0	PIAA, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC		10/29/2014			3,615,218		885,997	95.000
2099999. Joint Venture Interests - Common Stock - Affiliated									492,660,720		885,997	XXX
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP		03/29/2021			650,808		20,318,555	15.870
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			56,573		4,284,354	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			62,542		5,608,724	0.380
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES		05/07/2021			1,314,805		42,723,502	5.680
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			23,058		2,611,920	0.540
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			626			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			6,242		1,731,976	0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES		05/01/2021			595,641			49.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			7,829			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			7,056		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			76,345		7,758,707	1.750

SCHEDULE BA - PART 2

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000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			15,895,319		1,276,905	4.940
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017			9,158,648		8,639,253	14.420
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019			14,339,764		9,618,592	10.000
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019			8,219,752			12.870
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021		33,893,325	628,026			50.000
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP		09/24/2018			664,508			0.940
000000-00-0	CENTRAL PARK NORTH OZ INVESTORS LP	NEW YORK	NY	SUGAR HILL CAPITAL PARTNERS		12/04/2018			4,724,954		1,500,000	40.000
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PROPERTIES		12/27/2018			5,971,738		4,788,854	12.110
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		03/31/2017			31,351		166,612	9.190
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019			1,415,030			7.690
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015			1			29.610
000000-00-0	ML-AI VENTURE 1 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021		43,247				49.000
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily		08/01/2021		2,036,252				65.000
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily		08/01/2021		35,482,443				45.000
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS		03/30/2016			12,380,794		12,514,360	21.360
2199999. Joint Venture Interests - Real Estate - Unaffiliated								71,455,267	76,231,411		125,611,383	XXX
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company		04/05/2019			4,109			90.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase III-IV)	CHANDLER	AZ	Ryan Company		04/05/2019			1,667			90.000
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors		10/30/2020			1,576,812			95.000
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company		06/21/2021			1,420,200		12,405,698	85.000
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company		07/01/2021		457,468	43,035			90.000
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company		07/01/2021		24,068,934	38,192			90.000
2299999. Joint Venture Interests - Real Estate - Affiliated								24,526,402	3,084,015		12,405,698	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			2,117,060		3,661,791	10.000
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		08/20/2018			1,769,157		2,302,434	43.810
000000-00-0	AEP I HOLDCO LLC	NEW YORK	NY	ANVIL ENERGY PARTNERS		12/21/2018			1			72.810
000000-00-0	AGRICULTURE FUND II LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		10/13/2017			1,332,000		1,720,644	5.690
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS		07/01/2021		13,378				7.000
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS		02/21/2020	3		1,269,301		16,944,798	0.370
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WILMINGTON	DE	BLACKCHAMBER PARTNERS		12/24/2019			37,427		35,664,679	7.790
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017			34,729,345		32,000,000	80.000
000000-00-0	CONREX- AS CI LLC	CHARLESTON	SC	CONNOREX LUCINDA LLC		05/21/2018			1		1	44.440
000000-00-0	CONREX RESIDENTIAL SMA I LLC	CHARLESTON	SC	CONNOREX LUCINDA LLC		09/04/2018			7,655,285			82.640
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016			14,603,902		653,096	8.690
000000-00-0	MPP FSG HOLDINGS LLC	SAN FRANCISCO	CA	MAIN POST PARTNERS		12/15/2017	3		11,937,360			15.190
2599999. Joint Venture Interests - Other - Unaffiliated								13,378	75,450,840		92,947,443	XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016			30,000			55.000
2699999. Joint Venture Interests - Other - Affiliated									30,000			XXX
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 15)	Dover	DE	ALLSTATE INSURANCE COMPANY		08/30/2021		18,400,000				100.000
3099999. Collateral Loans - Affiliated								18,400,000				XXX
000000-00-0	R4 HOUSING PARTNERS XVI LP	NEW YORK	NY	R4 CAPITAL		07/01/2021		35,000,000			34,163,701	10.970
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC	GREAT NECK	NY	REGIONS BANK		08/11/2021		30,000,000			28,533,691	23.890
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 48 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021		30,000,000			28,489,000	18.760
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP	IRVINE	CA	WNC & ASSOCIATES		08/20/2021		25,000,000			24,652,236	18.730
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		07/15/2019			15,194,912		20,766,394	23.160
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP	Palm Beach	FL	Alliant Capital		12/21/2011			2,223,082			24.000
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD - ALIC	WOODLAND HILLS	FL	ALLIANT CAPITAL		08/01/2021		3,774,771			633,901	10.410
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	Boston	MA	BOSTON FINANCIAL		10/01/2010			1,046,282			16.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV	Boston	MA	BOSTON FINANCIAL		04/29/2011			1,037,555			10.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV	Boston	MA	BOSTON FINANCIAL		12/22/2011			2,544,649			13.920
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL		10/18/2018			11,064,420		5,926,378	16.820
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON	MA	BOSTON FINANCIAL		03/16/2020			16,382,417		29,608,866	17.960
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON	MA	BOSTON FINANCIAL		10/29/2020			14,671,237		29,579,730	21.520

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA		04/11/2012			2,094,004		49,053	24.800
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA		12/22/2017			14,554,298		1,648,464	27.720
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA		06/27/2018			13,522,765		2,170,561	22.340
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC	INDIANAPOLIS	IN	CREA		01/03/2019			10,068,410		1,862,789	9.860
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC	INDIANAPOLIS	IN	CREA		01/06/2020			15,819,933		23,258,737	9.820
000000-00-0	ENTERPRISE HOUSING PARTNERS XX	Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010			1,585,059		1	18.680
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI LP	Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011			1,332,840		556,555	25.000
000000-00-0	NATIONAL EQUITY FUND 2011 LP	Chicago	IL	NATIONAL EQUITY FUND, INC.		12/20/2011			3,543,453		6	19.780
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010			629,555			11.720
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	Portland	OR	PNC TAX CREDIT CAPITAL		06/15/2011			727,377			12.980
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	PORTLAND	OR	PNC TAX CREDIT CAPITAL		08/14/2017			9,284,815		5,979,582	21.980
000000-00-0	PNC LIHTC FUND 71 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/03/2019			13,359,987		9,152,106	21.660
000000-00-0	PNC LIHTC FUND 76 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/05/2020			16,014,035		23,291,236	22.040
000000-00-0	R4 HOUSING PARTNERS X LP	NEW YORK	NY	R4 CAPITAL		12/14/2018			13,544,096		6,528,650	22.720
000000-00-0	R4 HOUSING PARTNERS XII LP	NEW YORK	NY	R4 CAPITAL		12/18/2019			15,673,170		16,465,490	23.100
000000-00-0	R4 HOUSING PARTNERS XI LP	NEW YORK	NY	R4 CAPITAL		07/18/2019			14,519,480		8,356,592	17.460
000000-00-0	R4 HOUSING PARTNERS XIV LP	NEW YORK	NY	R4 CAPITAL		07/01/2020			16,245,698		29,808,580	13.740
000000-00-0	RAH CORPORATE PARTNERS FUND 55 LLC	GREAT NECK	NY	REGIONS BANK		04/15/2019			10,557,847		6,524,118	24.800
000000-00-0	RAH CORPORATE PARTNERS FUND 56 LLC	GREAT NECK	NY	REGIONS BANK		04/24/2020			11,641,742		18,054,422	22.860
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	Cleveland	OH	RBC Capital Markets		11/04/2010			1,587,459			22.160
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	Cleveland	OH	RBC Capital Markets		08/15/2011			2,165,910			16.560
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC Capital Markets		10/25/2017			8,974,498		1,851,997	17.260
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018			10,556,735		5,762,914	14.960
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011			1,387,053		130,247	23.800
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017			13,048,301		3,525,192	18.620
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018			13,981,466		7,917,136	24.680
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019			14,832,129		13,428,360	20.340
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS		12/18/2019			13,754,149		19,058,280	24.400
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXI LP	GREENWICH	CT	RICHMAN GROUP		10/31/2017			10,954,593		2,093,634	18.460
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXIX LP	GREENWICH	CT	RICHMAN GROUP		11/29/2018			12,411,589		3,471,689	23.440
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXX LP	GREENWICH	CT	RICHMAN GROUP		06/30/2020			16,761,803		25,960,797	28.860
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXX LP	Greenwich	CT	Richman Group		07/30/2010			2,951,594			20.520
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	Greenwich	CT	Richman Group		04/15/2011			4,109,261			23.580
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010			1,084,208		23,473	17.500
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2016			5,939,030		510,048	9.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018			12,045,497		5,845,693	17.680
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017			12,960,992		3,494,831	23.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011			2,306,811		92,975	16.860
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012			3,782,523		260,223	19.520
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	Irvine	CA	WNC & Associates		02/29/2012			1,770,675			24.980
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 44 LP	IRVINE	CA	WNC & ASSOCIATES		03/29/2018			11,036,369		3,502,624	22.220
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 47 LP	IRVINE	CA	WNC & ASSOCIATES		08/14/2019			10,350,150		5,453,338	18.580
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP	IRVINE	CA	WNC & ASSOCIATES		08/17/2020			11,978,848		23,589,902	17.320
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								123,774,771	449,614,761		482,034,192	XXX
000000-00-0	R4 ACC ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL		08/19/2021		931,980			736,950	1.010
000000-00-0	R4 REGA ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL		07/01/2021		8,589,980			6,643,725	1.010
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE	GREAT NECK	NY	REGIONS BANK		09/30/2021		3,542,429	29,633		3,572,062	23.890
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 48 LLC-STATE	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021		3,155,735			2,556,008	48.000
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA	IRVINE	CA	WNC & ASSOCIATES		08/20/2021		3,429,829			2,743,863	18.730
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								19,649,953	29,633		16,252,608	XXX
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED		12/31/2019			12,781,495			0.080
4699999. Any Other Class of Assets - Unaffiliated									12,781,495			XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
4899999. Total - Unaffiliated								355,456,924	2,454,990,917		2,232,691,686	XXX
4999999. Total - Affiliated								42,926,402	495,774,735		13,291,695	XXX
5099999 - Totals								398,383,326	2,950,765,651		2,245,983,381	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	07/09/2021	48,191							48,191	48,191				
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							48,191							48,191	48,191				
000000-00-0	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	08/04/2020	07/15/2021	48,143							48,143	48,143				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							48,143							48,143	48,143				
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	09/16/2021	880,251							880,251	880,251				
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	08/27/2021	1,316,037							1,316,037	1,316,037				
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	09/03/2021	2,235,392							2,235,392	2,235,392				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	09/22/2021	2,420,811							2,420,811	2,420,811				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	09/30/2021	665	(665)				(665)							
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP	06/08/2018	09/10/2021	33,954,015	(6,780,244)				(6,780,244)		27,173,771	27,173,771				56,869,448
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	09/17/2021	1,418,514							1,418,514	1,418,514				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	08/17/2021	3,399,741							3,399,741	3,399,741				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	09/16/2021	589,944							589,944	589,944				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	09/24/2021	198,661							198,661	198,661				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	07/29/2021	178,526							178,526	185,941	7,415		7,415	
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	09/30/2021	406	(311)				(311)	(95)						
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	09/21/2021	137,778							137,778	137,778				
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	12/22/2011	09/29/2021	751,772							751,772	751,772				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	07/21/2021	59,205							59,205	59,205				
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	01/16/2020	09/21/2021	51,679							51,679	51,679				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	09/30/2021	6,056,870							6,056,870	6,056,870				
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	09/17/2021	410,792							410,792	410,792				
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015	09/17/2021	826,294							826,294	826,294				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	09/24/2021	47,789							47,789	47,789				
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021	09/20/2021								4,602,170	4,602,170				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	09/20/2021	3,886,405							3,886,405	3,886,405				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	09/30/2021	1,586	(1,586)				(1,586)							

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	09/30/2021	7,425	(7,425)				(7,425)							
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	07/28/2021	6,836,410							6,836,410	6,836,410				
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	07/23/2021	2,917,951							2,917,951	2,977,325	59,375		59,375	
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	09/28/2021	3,552,194							3,552,194	3,552,194				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/13/2021	817,960							817,960	817,960				
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	02/11/2020	08/13/2021	42,218							42,218	42,218				
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	09/13/2021	7,052,206							7,052,206	7,052,206				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	09/07/2021	574,129							574,129	574,129				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/01/2017	07/26/2021													979
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020	09/17/2021	876,087							876,087	876,087				
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	09/17/2021	255,770							255,770	255,770				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	08/06/2021	1,328,683							1,328,683	1,328,683				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	07/23/2021	461,794							461,794	461,794				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	07/09/2021	166,400							166,400	25,141	(141,259)		(141,259)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	09/17/2021	2,031,757							2,031,757	2,227,000	195,243		195,243	
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014	08/11/2021	27,987							27,987	27,987				
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	09/27/2021	170,624							170,624	170,624				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	09/02/2021	186,021							186,021	186,021				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	09/29/2021	2,084,489							2,084,489	2,084,489				
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	09/30/2021	840	(840)				(840)							
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD	London	GBR	FORTELUS CAPITAL MANAGEMENT	04/01/2013	09/01/2021	667,966	(405,084)				(405,084)		262,882	749,980		487,098	487,098	
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	09/30/2021	4,920,013							4,920,013	4,920,013				
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	02/27/2019	07/09/2021	270,199							270,199	270,199				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	08/23/2021	1,988,862							1,988,862	1,988,862				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	07/12/2021	73,052							73,052	73,052				
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	09/15/2021	2,172,067							2,172,067	2,172,067				
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER	05/10/2017	08/23/2021	35,417							35,417	35,417				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	09/17/2021	926,068							926,068	926,068				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	08/30/2021	1,772,706							1,772,706	1,772,706				
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	08/10/2021	2,925,343							2,925,343	2,925,343				
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2021	09/30/2021								516,149	516,149				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	07/30/2021	271,793							271,793	271,793				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	08/24/2021	126,396							126,396	126,396				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	09/01/2021	9,168							9,168	9,168				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	08/27/2021	203,052							203,052	203,052				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	09/01/2021		(6,101)				(6,101)		(6,101)	(6,101)				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	09/08/2021	9,513,937							9,513,937	9,513,937				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	09/30/2021	76,142							76,142	76,142				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	09/08/2021	366,732							366,732	345,321	(21,411)		(21,411)	
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	07/01/2021	09/29/2021								363,985	363,985				
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	08/20/2021	637,026							637,026	746,098	109,072		109,072	
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	06/25/2004	08/30/2021	109,090							109,090	109,090				
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	07/16/2021	152,713							152,713	152,713				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS EQUITY PARTNERS	07/21/2004	09/30/2021	(2)	2				2							
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	06/06/2018	09/30/2021	(5)	5				5							
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	07/27/2021	21,724							21,724	21,724				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	09/30/2021	(1,505)	1,505				1,505							
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	11/25/2020	08/12/2021	3,961,689							3,961,689	3,961,689				
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/09/2019	08/12/2021	340,324							340,324	340,324				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	08/12/2021	7,251							7,251	7,251				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	08/06/2021	2,431,512							2,431,512	2,431,512				
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	08/06/2021	5,169,318							5,169,318	5,169,318				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	09/08/2021	481,562							481,562	481,562				
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS	04/09/2018	09/29/2021	161,946							161,946	161,946				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	07/14/2021	635,212							635,212	635,212				
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	07/19/2021	679,518							679,518	679,518				
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	09/30/2021	3,413,414							3,413,414	3,413,414				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	08/23/2021	910,139							910,139	910,139				
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	10/27/2016	08/13/2021	57,615							57,615	57,615				
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	07/29/2021	2							2	2				
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PGIM PRIVATE CAPITAL	11/20/2018	07/31/2021	836,516							836,516	836,516				
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	08/20/2021	1,467,129							1,467,129	1,467,129				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	08/20/2021	3,132,705							3,132,705	3,132,705				
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS	09/06/2017	09/30/2021	7,890	(7,890)				(7,890)							
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019	09/09/2021	204,751							204,751	204,751				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	07/21/2021	247,830							247,830	126,853	(120,978)		(120,978)	
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	07/15/2021	618,396							618,396	618,396				
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	07/09/2021	3,311,479							3,311,479	3,311,479				
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL	10/02/2017	09/15/2021	682,021							682,021	682,021				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/27/2019	09/30/2021	813,740							813,740	813,740				
000000-00-0	PLATINUM EQUITY IMOLA CO-INVESTORS HOLDINGS LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	07/01/2021	09/30/2021								4,042,105	4,042,105				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	09/28/2021	109,572							109,572	109,572				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	09/28/2021	279,396							279,396	279,396				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	06/27/2006	09/30/2021	2,075	(2,364)				(2,364)	288						
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	10/05/2017	08/13/2021	26,590,796							26,590,796	26,590,796				
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS	09/01/2020	07/02/2021	722,528							722,528	723,245	717		717	
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	09/21/2021	2,737,352							2,737,352	2,737,352				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	09/29/2021	148,104							148,104	148,104				
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	08/06/2021	115,922							115,922	115,922				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	08/06/2021	345,317							345,317	345,317				
000000-00-0	ROSE DS INVESTMENT LP	EDINBURGH	GBR	DUKE STREET CAPITAL	04/20/2016	07/29/2021	13,902,323							13,902,323	14,344,609	442,286		442,286	
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	08/06/2021	340,674							340,674	340,674				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	07/19/2021	18,348							18,348	(18,767)	(37,115)		(37,115)	
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	04/08/2020	09/15/2021	17,042							17,042	17,042				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	07/22/2021	(104,238)							(104,238)	(104,238)				
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	07/22/2021	(5,116)							(5,116)	(5,116)				
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021	09/20/2021								1,550,487	1,550,487				
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	09/22/2021	10,177,032							10,177,032	10,177,032				
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	09/08/2021	1,809,716							1,809,716	1,809,716				
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	02/22/2019	07/22/2021	143,777							143,777	143,777				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	09/30/2021	592	(592)				(592)							
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP	01/19/2021	07/07/2021								7,849,542	7,849,542				
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP	03/17/2020	07/13/2021	2,579,577							2,579,577	2,579,577				
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	07/08/2021	2,996,717							2,996,717	2,996,717				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	09/10/2021	64,365							64,365	64,365				
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS	04/15/2021	08/11/2021								427,451	427,451				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	09/29/2021	698,947							698,947	698,947				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	08/26/2021	463,680							463,680	463,680				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	07/16/2021	(12,650)							(12,650)	(2,617)	10,033		10,033	
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT	07/01/2021	09/01/2021								1,215,933	1,215,933				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	07/14/2021	2,062							2,062	2,062				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	09/23/2021	1,567,583							1,567,583	1,567,583				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020	09/24/2021	4,541,799							4,541,799	4,541,799				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	09/30/2021	601	(601)				(601)							
1999999. Joint Venture Interests - Common Stock - Unaffiliated							215,277,882	(7,212,190)				(7,212,190)	194	228,633,707	229,624,183	503,378	487,098	990,476	56,870,427
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	08/18/2021	9,884,409	(1,864,052)				(1,864,052)	20,034	8,040,391	7,968,102	(72,289)		(72,289)	2,275,903
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP	03/29/2021	07/01/2021								158,730	158,730				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	09/28/2021	287,809							287,809	287,809				
000000-00-0	DEASIL LAND PARTNERS, LLC, MONTECRISTO	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	01/14/2015	09/28/2021		56				56		56			(56)	(56)	
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	09/23/2021	845,000							845,000	845,000				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	09/30/2021	20,561	(20,561)				(20,561)							
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	09/28/2021	20,982							20,982	20,982				
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	11/15/2019	08/04/2021	363,251							363,251	363,251				
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	07/23/2021	69,717							69,717	69,717				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	08/20/2021	334,540							334,540	334,540				
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	07/30/2021	1,700,000							1,700,000	1,700,000				
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	07/30/2021	618,380							618,380	618,380				
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	05/01/2021	07/30/2021								270,000	270,000				
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	09/23/2021	419,900							419,900	419,900				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	07/20/2021	251,301							251,301	251,301				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	09/24/2021								1,063,844	1,063,844				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners	10/01/2004	09/30/2021	5,491	(5,491)				(5,491)							
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	07/27/2021	2,947,827							2,947,827	2,947,827				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							17,769,169	(1,890,048)				(1,890,048)	20,034	17,391,729	17,319,384	(72,289)	(56)	(72,345)	2,275,903
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	09/20/2021	582,567							582,567	582,567				
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	09/30/2021		(227,982)				(227,982)							
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC	HAZLETON	PA	CBRE Global Investors	07/13/2017	09/14/2021	460,311	(75,031)				(75,031)		385,280	385,280				
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company	04/05/2019	09/30/2021	4,109							4,109	4,109				(4,109)
000000-00-0	THE ARROYO PARKWAY LLC	PASADENA	CA	Edgewood Realty Partners	04/25/2019	09/16/2021	404,676							404,676	404,676				
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	07/26/2021	304,000							304,000	304,000				
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors	07/13/2019	08/20/2021	414,117							414,117	414,117				
2299999. Joint Venture Interests - Real Estate - Affiliated							2,169,781	(303,014)				(303,014)		2,094,749	2,094,749				(4,109)
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS	02/21/2020	09/09/2021	1,247,961							1,247,961	1,247,961				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	09/29/2021	566,424							566,424	548,447	(17,977)		(17,977)	
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	08/20/2018	08/09/2021	476,766							476,766	476,766				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	07/30/2021	18,750							18,750	18,750				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	09/30/2021	1,568,587							1,568,587	1,568,587				
2599999. Joint Venture Interests - Other - Unaffiliated							3,878,488							3,878,488	3,860,511	(17,977)		(17,977)	
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS	New York	NY	JPMORGAN CHASE & CO.	05/07/2020	08/20/2021	8,988,305		1			1		8,988,306	9,310,755		322,449	322,449	39,870
2799999. Surplus Debentures, etc - Unaffiliated							8,988,305		1			1		8,988,306	9,310,755		322,449	322,449	39,870
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	08/20/2021	1,274,799							1,274,799	2,142,661		867,861	867,861	
4699999. Any Other Class of Assets - Unaffiliated							1,274,799							1,274,799	2,142,661		867,861	867,861	
4899999. Total - Unaffiliated							247,284,977	(9,102,238)	1			(9,102,236)	20,227	260,263,364	262,353,828	413,112	1,677,352	2,090,465	59,186,200
4999999. Total - Affiliated							2,169,781	(303,014)				(303,014)		2,094,749	2,094,749				(4,109)
5099999 - Totals							249,454,757	(9,405,252)	1			(9,405,250)	20,227	262,358,113	264,448,577	413,112	1,677,352	2,090,465	59,182,092

SCHEDULE D - PART 3

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

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912828-J2-7	TREASURY NOTE		08/31/2021	GOLDMAN, SACHS & CO.		8,991,904	8,552,900	7,902	1.A
91282C-BB-6	TREASURY NOTE		08/31/2021	HSBC SECURITIES, INC.		3,983,301	4,074,500	4,360	1.A
91282C-BG-5	TREASURY NOTE		09/29/2021	HSBC SECURITIES, INC.		6,484,013	6,486,800	1,344	1.A
91282C-BN-0	TREASURY NOTE		09/29/2021	JPMORGAN CHASE & CO.		4,987,681	4,990,800	517	1.A
91282C-BW-0	TREASURY NOTE		08/31/2021	HSBC SECURITIES, INC.		9,973,107	9,962,600	25,177	1.A
91282C-CB-5	TREASURY NOTE		07/14/2021	DEUTSCHE BANK AG		51,269,531	50,000,000	134,681	1.A
91282C-CC-3	TREASURY NOTE		08/31/2021	BARCLAYS		4,976,043	4,989,100	3,694	1.A
91282C-CG-4	TREASURY NOTE		07/30/2021	GOLDMAN, SACHS & CO.		4,491,952	4,501,800	1,476	1.A
91282C-CH-2	TREASURY NOTE		07/30/2021	CITADEL SECURITIES LLC		3,003,727	2,953,200	3,310	1.A
91282C-CJ-8	TREASURY NOTE		07/30/2021	BARCLAYS		18,727,292	18,559,100	14,562	1.A
91282C-CL-3	TREASURY NOTE		08/31/2021	BANK OF AMERICA/MERRILL LYNCH		4,988,126	4,989,100	2,440	1.A
91282C-CP-4	TREASURY NOTE		08/31/2021	DEUTSCHE BANK AG		4,985,872	5,019,400	2,728	1.A
91282C-CV-1	TREASURY NOTE		09/30/2021	HSBC SECURITIES, INC.		1,482,188	1,500,000	1,445	1.A FE
91282C-CW-9	TREASURY NOTE		09/30/2021	HSBC SECURITIES, INC.		3,462,813	3,500,000	2,248	1.A FE
91282C-CS-8	WI TREASURY NOTE		09/30/2021	BNP CAPITAL MARKETS		975,742	1,000,000	1,596	1.A
0599999. Subtotal - Bonds - U.S. Governments						132,783,292	131,079,300	207,482	XXX
62878U-2D-3	NBN CO LTD	D	09/28/2021	BANK OF AMERICA/MERRILL LYNCH		12,949,430	13,000,000		1.E FE
62878U-2E-1	NBN CO LTD	D	09/28/2021	BANK OF AMERICA/MERRILL LYNCH		6,978,790	7,000,000		1.C FE
1099999. Subtotal - Bonds - All Other Governments						19,928,220	20,000,000		XXX
072887-4J-8	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		925,000	925,000		1.G FE
072887-4K-5	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		2,935,000	2,935,000		1.G FE
072887-4L-3	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		1,490,000	1,490,000		1.G FE
072887-4M-1	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		2,750,000	2,750,000		1.G FE
072887-4N-9	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		1,705,000	1,705,000		1.G FE
072887-5B-4	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		680,000	680,000		1.G FE
072887-5C-2	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		2,730,000	2,730,000		1.G FE
108152-KN-8	BRIDGEPORT CONN		08/31/2021	PRE-REFUNDING		2,088,046	1,945,000	4,322	1.F FE
108152-KR-9	BRIDGEPORT CONN		08/31/2021	PRE-REFUNDING		1,427,816	1,330,000	2,956	1.F FE
368347-DG-2	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.		1,500,000	1,500,000		1.D FE
368347-DC-1	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.		650,000	650,000		1.D FE
368347-DE-7	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.		1,000,000	1,000,000		1.D FE
368347-DF-4	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.		1,000,000	1,000,000		1.D FE
368347-DH-0	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.		1,600,000	1,600,000		1.D FE
368347-DJ-6	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.		1,600,000	1,600,000		1.D FE
483427-HB-9	KALKASKA MICH PUB SCHS		07/08/2021	THE HUNTINGTON INVESTMENT COMPANY		388,548	300,000	542	1.C FE
483427-HE-3	KALKASKA MICH PUB SCHS		07/08/2021	THE HUNTINGTON INVESTMENT COMPANY		1,403,174	1,045,000	1,887	1.C FE
483427-HF-0	KALKASKA MICH PUB SCHS		07/08/2021	THE HUNTINGTON INVESTMENT COMPANY		1,573,901	1,175,000	2,122	1.C FE
483427-HG-8	KALKASKA MICH PUB SCHS		07/08/2021	THE HUNTINGTON INVESTMENT COMPANY		995,491	745,000	1,345	1.C FE
483427-HH-6	KALKASKA MICH PUB SCHS		07/08/2021	THE HUNTINGTON INVESTMENT COMPANY		1,612,906	1,210,000	2,185	1.C FE
650370-DL-0	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		508,830	375,000		1.C FE
650370-DM-8	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		539,184	400,000		1.C FE
650370-DN-6	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		671,210	500,000		1.C FE
650370-DP-1	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		493,868	400,000		1.C FE
650370-DQ-9	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		461,051	375,000		1.C FE
650370-DR-7	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		490,128	400,000		1.C FE
650370-DS-5	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		488,892	400,000		1.C FE
79758U-AK-7	SAN FERNANDO CALIF POB		08/06/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,130,000	1,130,000		1.C FE
79758U-AP-6	SAN FERNANDO CALIF POB		08/06/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,235,000	1,235,000		1.C FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						36,073,045	33,530,000	15,358	XXX
12022G-AD-5	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		450,000	450,000		1.F FE
12022G-AE-3	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		400,000	400,000		1.F FE
12022G-AF-0	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		1,300,000	1,300,000		1.F FE
12022G-AH-6	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		535,000	535,000		1.F FE
12022G-AJ-2	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		450,000	450,000		1.F FE

SCHEDULE D - PART 3

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12022G-AK-9	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1.F FE
12022G-AL-7	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		2,055,000	2,055,000		1.F FE
12022G-AM-5	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		2,340,000	2,340,000		1.F FE
12022G-AN-3	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		2,400,000	2,400,000		1.F FE
12022G-AG-8	BULLHEAD CITY ARIZ FIRE DIST C		07/22/2021	STIFEL CAPITAL MARKETS		700,000	700,000		1.F FE
12022G-AP-8	BULLHEAD CITY ARIZ FIRE DIST C		07/22/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1.F FE
212584-DW-3	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		155,000	155,000		2.A FE
212584-DY-9	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		270,000	270,000		2.A FE
212584-EA-0	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		250,000	250,000		2.A FE
212584-EB-8	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		150,000	150,000		2.A FE
212584-ED-4	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		300,000	300,000		2.A FE
212584-EE-2	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		150,000	150,000		2.A FE
212584-EF-9	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		250,000	250,000		2.A FE
212584-EG-7	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		165,000	165,000		2.A FE
212584-EH-5	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		300,000	300,000		2.A FE
212584-EJ-1	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		750,000	750,000		2.A FE
392274-3G-9	GREATER ORLANDO AVIATION AUTH		09/27/2021	PRE-REFUNDING		153,892	145,000	3,544	1.A Z
392274-3R-5	GREATER ORLANDO AVIATION AUTH		09/27/2021	PRE-REFUNDING		631,488	595,000	14,544	1.E FE
65818P-PG-8	NORTH CAROLINA CAPITAL FACILITIES		07/23/2021	JPMORGAN CHASE & CO.		700,000	700,000		2.B FE
65818P-PH-6	NORTH CAROLINA CAPITAL FACILITIES		07/23/2021	JPMORGAN CHASE & CO.		900,000	900,000		2.B FE
709225-DQ-6	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		2,363,441	1,755,000		1.G FE
709225-DR-4	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		1,234,390	1,000,000		1.G FE
709225-DS-2	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		1,815,961	1,475,000		1.G FE
709225-DT-0	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		1,227,950	1,000,000		1.G FE
709225-DU-7	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		1,837,125	1,500,000		1.G FE
709225-DV-5	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		1,832,325	1,500,000		1.G FE
709225-DW-3	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		2,432,500	2,000,000		1.G FE
709225-DX-1	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		2,426,160	2,000,000		1.G FE
874369-BS-9	TALLADEGA ALA WTR & SWR BRD		08/13/2021	PIPER JAFFRAY INC.		510,000	510,000		1.C FE
874369-BU-4	TALLADEGA ALA WTR & SWR BRD		08/13/2021	PIPER JAFFRAY INC.		200,000	200,000		1.C FE
98425B-AU-0	YMCA OF GREATER NEW YORK		07/12/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000		2.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						37,635,232	34,650,000	18,089	XXX
682357-AA-6	180 MEDICAL INC	C	09/30/2021	GOLDMAN, SACHS & CO.		2,775,000	2,775,000		3.A FE
00653V-AE-1	ADAPTHEALTH LLC		08/12/2021	JEFFERIES & COMPANY, INC.		5,280,000	5,280,000		4.B FE
00109L-AA-1	ADT SECURITY CORP		07/15/2021	DEUTSCHE BANK AG		9,000,000	9,000,000		3.A FE
00130H-CE-3	AES CORPORATION (THE)		08/19/2021	EXCHANGE		12,494,049	12,500,000	16,233	2.C FE
00130H-CG-8	AES CORPORATION (THE)		08/19/2021	EXCHANGE		17,493,764	17,500,000	40,493	2.C FE
00901A-AJ-6	AIMCO 2019-10A AR CLO		07/29/2021	CREDIT SUISSE		14,494,867	14,500,000		1.A FE
00900M-AC-6	AIMCO_2015-AA_SUB CLO LOANS		09/24/2021	JPMORGAN CHASE & CO.		347,750	347,750		6. *
008911-BK-4	AIR CANADA	A	08/06/2021	Various		12,310,280	12,274,000		3.B FE
00914A-AK-8	AIR LEASE CORPORATION		08/18/2021	GOLDMAN, SACHS & CO.		10,334,500	10,000,000	68,576	2.B FE
00914A-AP-7	AIR LEASE CORPORATION		08/11/2021	WELLS FARGO		4,966,250	5,000,000		2.B FE
00914A-AQ-5	AIR LEASE CORPORATION		08/11/2021	WELLS FARGO		2,949,690	3,000,000		2.B FE
01021F-AB-5	AKUMIN ESCROW INC		07/29/2021	BARCLAYS		23,750,000	23,750,000		4.C FE
01741R-AL-6	ALLEGHENY TECHNOLOGIES INCORPORATE		09/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		4.A FE
01741R-AM-4	ALLEGHENY TECHNOLOGIES INCORPORATE		09/09/2021	BANK OF AMERICA/MERRILL LYNCH		6,200,000	6,200,000		4.A FE
02154C-AH-6	ALTICE FINANCING SA	D	08/03/2021	GOLDMAN, SACHS & CO.		12,995,000	12,995,000		4.B FE
02156L-AC-5	ALTICE FRANCE SA (FRANCE)	D	08/30/2021	GOLDMAN, SACHS & CO.		10,341,745	10,082,000	197,030	4.B FE
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	D	09/24/2021	JPMORGAN CHASE & CO.		7,365,000	7,365,000		4.B FE
02608A-AA-7	AMERICAN FINANCE TRUST INC		09/30/2021	KEYBANC CAPITAL MARKETS		10,250,000	10,250,000		3.A FE
03027X-BR-0	AMERICAN TOWER CORPORATION		09/23/2021	BARCLAYS		2,487,025	2,500,000		2.C FE
03027X-BS-8	AMERICAN TOWER CORPORATION		09/23/2021	BARCLAYS		2,983,320	3,000,000		2.C FE
032095-AL-5	AMPHENOL CORPORATION		09/07/2021	MUFG SECURITIES AMERICAS INC		996,340	1,000,000		2.A FE
031921-AB-5	AMWINS GROUP INC		07/14/2021	GOLDMAN, SACHS & CO.		2,265,000	2,265,000		4.C FE
03674X-AS-5	ANTERO RESOURCES CORP		08/17/2021	BANK OF AMERICA/MERRILL LYNCH		3,007,500	3,000,000	34,938	4.A FE

SCHEDULE D - PART 3

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037411-BE-4	APACHE CORPORATION		08/20/2021	Various		3,162,500	3,000,000	45,816	3.A FE
037411-BF-1	APACHE CORPORATION		09/01/2021	JEFFERIES & COMPANY, INC.		1,080,000	1,000,000	5,667	3.A FE
037411-BJ-3	APACHE CORPORATION		08/25/2021	JPMORGAN CHASE & CO.		1,080,000	1,000,000	13,813	3.A FE
045054-AN-3	ASHTEAD CAPITAL INC	C	08/03/2021	BANK OF AMERICA/MERRILL LYNCH		13,963,740	14,000,000		2.C FE
045054-AP-8	ASHTEAD CAPITAL INC	C	08/03/2021	JPMORGAN CHASE & CO.		2,992,350	3,000,000		2.C FE
045086-AM-7	ASHTON WOODS USA LLC		07/21/2021	JPMORGAN CHASE & CO.		5,450,000	5,450,000		4.A FE
045086-AP-0	ASHTON WOODS USA LLC / ASHTON WOOD		09/09/2021	JPMORGAN CHASE & CO.		4,275,000	4,275,000		4.A FE
05329W-AR-3	AUTONATION INC		07/26/2021	BANK OF AMERICA/MERRILL LYNCH		2,495,125	2,500,000		2.C FE
05329W-AS-1	AUTONATION INC		08/18/2021	Various		14,047,579	14,119,000	16,267	2.C FE
05369A-AL-5	AVIATION CAPITAL GROUP LLC		09/15/2021	JPMORGAN CHASE & CO.		3,989,960	4,000,000		2.B FE
05453G-AC-9	AXALTA COATING SYSTEMS LLC		09/29/2021	BARCLAYS		5,857,500	6,000,000	25,875	4.A FE
05523R-AF-4	BAE SYSTEMS PLC	D	08/31/2021	Various		22,143,276	22,615,000	10,974	2.B FE
058498-AX-4	BALL CORPORATION		09/09/2021	DEUTSCHE BANK AG		2,535,000	2,535,000		3.A FE
05964H-AN-5	BANCO SANTANDER SA	D	09/07/2021	SANTANDER INVESTMENT SECURITIES INC		6,000,000	6,000,000		1.G FE
06051G-JS-9	BANK OF AMERICA CORP		07/15/2021	BANK OF AMERICA/MERRILL LYNCH		8,072,560	8,000,000	34,295	1.F FE
06051G-KC-2	BANK OF AMERICA CORP		09/14/2021	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		2.A FE
07586P-AA-9	BECLE SAB DE CV	D	09/30/2021	MORGAN STANLEY		6,928,320	7,000,000		2.A FE
087598-AA-6	BETHP 2021-1A A CLO		09/24/2021	BANK OF AMERICA/MERRILL LYNCH		47,000,000	47,000,000		1.A Z
09659W-2R-4	BNP PARIBAS SA	D	09/08/2021	BNP CAPITAL MARKETS		10,000,000	10,000,000		1.G FE
097751-BX-8	BOMBARDIER INC	A	08/09/2021	JPMORGAN CHASE & CO.		7,000,000	7,000,000		5.A FE
09951L-AB-9	BOOZ ALLEN HAMILTON INC		09/29/2021	BANK OF AMERICA/MERRILL LYNCH		1,628,725	1,589,000	18,362	3.A FE
11135F-BP-5	BROADCOM INC		09/30/2021	EXCHANGE		59,722,318	88,413,000		2.A FE
11135F-BQ-3	BROADCOM INC		09/30/2021	EXCHANGE		3,314,328	3,963,000		2.A FE
117043-AT-6	BRUNSWICK CORPORATION		08/04/2021	JPMORGAN CHASE & CO.		5,984,640	6,000,000		2.B FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC		07/21/2021	BANK OF AMERICA/MERRILL LYNCH		3,200,000	3,200,000		
12769G-AA-8	CAESARS ENTERTAINMENT INC		09/10/2021	Various		12,126,750	12,005,000		5.A FE
13782C-AA-8	CANO HEALTH LLC		09/23/2021	CREDIT SUISSE		2,000,000	2,000,000		5.B FE
142339-AL-4	CARLISLE COMPANIES INCORPORATED		09/14/2021	JPMORGAN CHASE & CO.		7,961,600	8,000,000		2.B FE
14308C-AA-1	CARLYLE AVIATION ELEVATE MERGER SU	D	08/03/2021	RBC DOMINION SECURITIES		6,438,750	6,375,000	4,958	4.C FE
143658-BQ-4	CARNIVAL CORP		07/21/2021	GOLDMAN, SACHS & CO.		1,700,000	1,700,000		
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		09/23/2021	JPMORGAN CHASE & CO.		12,480,000	12,480,000		3.C FE
1248EP-CP-6	CCO HOLDINGS LLC		08/02/2021	MORGAN STANLEY		6,535,000	6,535,000		3.B FE
150190-AF-3	CEDAR FAIR LP		07/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,135,000	3,000,000	35,750	4.A FE
15089Q-AK-0	CELANESE US HOLDINGS LLC		07/29/2021	BANK OF AMERICA/MERRILL LYNCH		9,989,900	10,000,000		2.C FE
15135U-AW-9	CENOVUS ENERGY INC	A	09/09/2021	JPMORGAN CHASE & CO.		1,991,240	2,000,000		2.C FE
15135U-AX-7	CENOVUS ENERGY INC	A	09/09/2021	JPMORGAN CHASE & CO.		6,949,880	7,000,000		2.C FE
15135B-AY-7	CENTENE CORPORATION		07/29/2021	JPMORGAN CHASE & CO.		9,078,750	9,000,000	25,113	3.A FE
15135B-AZ-4	CENTENE CORPORATION		07/29/2021	JPMORGAN CHASE & CO.		12,600,000	12,600,000		3.A FE
156504-AM-4	CENTURY COMMUNITIES INC		08/03/2021	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		3.C FE
161175-CD-4	CHARTER COMMUNICATIONS OPERATING L		09/27/2021	MORGAN STANLEY		12,479,375	12,500,000		2.C FE
161175-CE-2	CHARTER COMMUNICATIONS OPERATING L		09/27/2021	MORGAN STANLEY		4,962,650	5,000,000		2.C FE
161175-CG-7	CHARTER COMMUNICATIONS OPERATING L		09/27/2021	MORGAN STANLEY		11,406,390	11,500,000		2.C FE
16411R-AK-5	CHENIERE ENERGY INC		09/20/2021	Various		26,407,347	25,479,000	338,025	3.C FE
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP		09/13/2021	RBC DOMINION SECURITIES		830,000	830,000		3.B FE
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP		08/19/2021	EXCHANGE		8,432,721	8,400,000	49,729	4.B FE
18064P-AD-1	CLARIVATE SCIENCE HOLDINGS CORP		08/19/2021	EXCHANGE		1,000,000	1,000,000	7,448	
18539U-AE-5	CLEARWAY ENERGY OPERATING LLC		09/24/2021	JPMORGAN CHASE & CO.		5,088,125	5,075,000		3.B FE
12654A-AA-9	CNX MIDSTREAM PARTNERS LP		09/15/2021	WELLS FARGO		1,700,000	1,700,000		4.A FE
19260Q-AC-1	COINBASE GLOBAL INC		09/14/2021	GOLDMAN, SACHS & CO.		6,820,000	6,820,000		3.A FE
19260Q-AD-9	COINBASE GLOBAL INC		09/14/2021	GOLDMAN, SACHS & CO.		5,900,000	5,900,000		3.A FE
203372-AX-5	COMMSCOPE INC		08/11/2021	BANK OF AMERICA/MERRILL LYNCH		11,150,000	11,150,000		4.B FE
21036P-BH-0	CONSTELLATION BRANDS INC		08/19/2021	Various		11,583,295	11,600,000	15,356	2.C FE
22550L-2F-7	CREDIT SUISSE AG (NEW YORK BRANCH)	D	08/02/2021	CREDIT SUISSE		7,000,000	7,000,000		1.E FE
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)	D	08/02/2021	CREDIT SUISSE		16,961,410	17,000,000		1.E FE
227046-AB-5	CROCS INC		08/05/2021	MORGAN STANLEY		2,480,000	2,480,000		

SCHEDULE D - PART 3

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

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23131L-AC-1	CURO GROUP HOLDINGS CORP		07/16/2021	JEFFERIES & COMPANY, INC.		1,000,000	1,000,000		
23636A-BB-6	DANSKE BANK A/S	D	09/07/2021	JPMORGAN CHASE & CO.		8,000,000	8,000,000		1.F FE
25257D-AA-6	DIAMOND BC BV		09/15/2021	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		
25461L-AA-0	DIRECTV FINANCING LLC		07/23/2021	CREDIT SUISSE		16,560,000	16,050,000		3.B FE
25470X-BD-6	DISH DBS CORP		09/03/2021	EXCHANGE		16,300,000	16,300,000	229,728	4.C FE
262520-AJ-1	DRSLF 2019-68A AR CLO		07/01/2021	BNP CAPITAL MARKETS		20,000,000	20,000,000		1.A FE
23355L-AL-0	DXC TECHNOLOGY CO		09/07/2021	JPMORGAN CHASE & CO.		14,985,000	15,000,000		2.B FE
23355L-AM-8	DXC TECHNOLOGY CO		09/07/2021	BANK OF AMERICA/MERRILL LYNCH		11,989,200	12,000,000		2.B FE
29250N-BH-7	ENBRIDGE INC	A	09/29/2021	DEUTSCHE BANK AG		7,499,625	7,500,000		2.A FE
29261A-AA-8	ENCOMPASS HEALTH CORP		07/28/2021	JEFFERIES & COMPANY, INC.		881,875	850,000	19,019	4.A FE
29261A-AE-0	ENCOMPASS HEALTH CORP		07/28/2021	DEUTSCHE BANK AG		1,836,000	1,700,000	25,990	4.A FE
29278G-AM-0	ENEL FINANCE INTERNATIONAL NV	D	07/07/2021	JPMORGAN CHASE & CO.		19,902,000	20,000,000		2.A FE
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		08/18/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		4,342,520	4,000,000	39,583	2.C FE
29357K-AD-5	ENOVA INTERNATIONAL INC		09/13/2021	UNION BANK OF SWITZERLAND		3,570,000	3,500,000	11,569	4.C FE
302445-AE-1	FLIR SYSTEMS INC		08/18/2021	GOLDMAN, SACHS & CO.		7,537,366	7,345,000	9,691	2.C FE
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY L		09/15/2021	WELLS FARGO		5,995,200	6,000,000		2.B FE
34355J-AB-4	FLOWSERVE CORPORATION		09/09/2021	BANK OF AMERICA/MERRILL LYNCH		10,962,160	11,000,000		2.C FE
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	D	09/29/2021	JPMORGAN CHASE & CO.		2,184,000	2,100,000		3.A FE
344849-AA-2	FOOT LOCKER INC		09/29/2021	JPMORGAN CHASE & CO.		2,500,000	2,500,000		
345370-CV-0	FORD MOTOR COMPANY		08/06/2021	SEIBERT, BRANFORD INC.		1,554,000	1,400,000	36,031	3.A FE
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC		08/05/2021	GOLDMAN, SACHS & CO.		8,200,000	8,200,000		3.A FE
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRAS		09/22/2021	MORGAN STANLEY		2,256,225	2,245,000	55,564	3.C FE
36168Q-AL-8	GFL ENVIRONMENTAL INC	A	09/21/2021	BARCLAYS		3,000,000	3,000,000	17,667	4.C FE
36168Q-AP-9	GFL ENVIRONMENTAL INC	A	08/03/2021	BARCLAYS		14,500,000	14,500,000		4.C FE
378272-BG-2	GLENCORE FUNDING LLC	C	09/15/2021	BANK OF AMERICA/MERRILL LYNCH		1,995,460	2,000,000		2.A FE
378272-BH-0	GLENCORE FUNDING LLC	C	09/15/2021	BANK OF AMERICA/MERRILL LYNCH		2,462,825	2,500,000		2.A FE
38141G-YJ-7	GOLDMAN SACHS GROUP INC/THE		07/14/2021	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1.F FE
36262B-AA-0	GPS HOSPITALITY HOLDING COMPANY LL		08/04/2021	UNION BANK OF SWITZERLAND		2,000,000	2,000,000		
36262G-AA-9	GXO LOGISTICS INC		09/24/2021	CANTOR FITZGERALD		6,319,393	6,350,000	25,030	2.C FE
36262G-AC-5	GXO LOGISTICS INC		09/29/2021	UNION BANK OF SWITZERLAND		2,911,931	2,914,000	19,091	2.C FE
40390F-AA-8	HCRX INVESTMENTS HOLDCO LP		07/23/2021	CREDIT SUISSE		10,395,313	10,250,000		4.B FE
42226A-AA-5	HEALTHEQUITY INC		09/28/2021	JPMORGAN CHASE & CO.		4,500,000	4,500,000		4.C FE
423452-AE-1	HELMERICH AND PAYNE INC		09/27/2021	GOLDMAN, SACHS & CO.		6,983,690	7,000,000		2.A FE
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		08/02/2021	GOLDMAN, SACHS & CO.		5,665,000	5,665,000		3.A FE
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY		07/16/2021	BANK OF AMERICA/MERRILL LYNCH		5,857,920	5,424,000	68,440	3.B FE
443201-AA-6	HOWMET AEROSPACE INC		07/27/2021	JPMORGAN CHASE & CO.		11,009,250	9,450,000	158,813	3.A FE
443201-AB-4	HOWMET AEROSPACE INC		08/18/2021	MORGAN STANLEY		13,000,000	13,000,000		3.A FE
40434L-AC-9	HP INC		08/18/2021	BNP CAPITAL MARKETS		4,126,419	3,880,000	23,086	2.B FE
404280-CU-1	HSBC HOLDINGS PLC	D	08/10/2021	HSBC SECURITIES, INC.		12,000,000	12,000,000		1.G FE
404280-CV-9	HSBC HOLDINGS PLC	D	08/10/2021	HSBC SECURITIES, INC.		7,000,000	7,000,000		1.G FE
444859-BQ-4	HUMANA INC		07/29/2021	BANK OF AMERICA/MERRILL LYNCH		1,998,100	2,000,000		2.B FE
446413-AX-4	HUNTINGTON INGALLS INDUSTRIES INC		08/09/2021	JPMORGAN CHASE & CO.		7,000,000	7,000,000		2.C FE
448579-AL-6	HYATT HOTELS CORP		09/27/2021	JPMORGAN CHASE & CO.		4,997,050	5,000,000		2.C FE
448579-AN-2	HYATT HOTELS CORP		09/27/2021	JPMORGAN CHASE & CO.		4,999,700	5,000,000		2.C FE
44891A-BY-2	HYUNDAI CAPITAL AMERICA		09/14/2021	SOCIETE GENERALE		1,996,400	2,000,000		2.A FE
44891A-BZ-9	HYUNDAI CAPITAL AMERICA		09/14/2021	SOCIETE GENERALE		9,995,700	10,000,000		2.A FE
44891A-CA-3	HYUNDAI CAPITAL AMERICA		09/14/2021	SOCIETE GENERALE		3,995,600	4,000,000		2.A FE
451102-BZ-9	ICAHN ENTERPRISES LP		07/12/2021	EXCHANGE		4,240,003	4,160,000	34,580	3.C FE
44928X-AY-0	ICG 2014-1A A1A2 CLO		08/20/2021	JPMORGAN CHASE & CO.		15,000,000	15,000,000		1.A FE
44928X-BA-1	ICG 2014-1A A1B2 CLO		08/20/2021	JPMORGAN CHASE & CO.		10,000,000	10,000,000		1.A FE
45174A-AA-0	INFRASTRUCTURE AND ENERGY ALTERNAT		08/06/2021	BANK MONTREAL / NESBITT BURNS		6,499,878	6,600,000		4.B FE
46188B-AA-0	INVITATION HOMES OPERATING PARTNER		08/18/2021	Various		21,973,889	22,300,000	4,511	2.C FE
44988M-AC-9	IRB HOLDING CORP		07/16/2021	MORGAN STANLEY		5,375,000	5,000,000	34,028	4.B FE
46590X-AA-4	JBS USA LUX SA		07/07/2021	Various		(12,665)			3.A FE
46590X-AB-2	JBS USA LUX SA		07/07/2021	BARCLAYS		(8,869)			3.A FE

SCHEDULE D - PART 3

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472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC		07/07/2021	JPMORGAN CHASE & CO.		(3,123)			3.A FE
47216Q-AB-9	JDE PEETS NV	D	09/21/2021	BANK OF AMERICA/MERRILL LYNCH		9,935,500	10,000,000		2.C FE
47216Q-AC-7	JDE PEETS NV	D	09/21/2021	DEUTSCHE BANK AG		13,942,740	14,000,000		2.C FE
46647P-CP-9	JPMORGAN CHASE & CO		09/15/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000		1.F FE
489399-AN-5	KENNEDY-WILSON INC		08/09/2021	BANK OF AMERICA/MERRILL LYNCH		8,350,000	8,350,000		4.A FE
50190E-AB-0	LCM INVESTMENTS HOLDINGS II LLC		09/14/2021	BANK OF AMERICA/MERRILL LYNCH		1,693,200	1,660,000	33,944	
53079E-BM-5	LIBERTY MUTUAL GROUP INC		08/11/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000		3.A FE
538034-AX-7	LIVE NATION ENTERTAINMENT INC		09/13/2021	CANTOR FITZGERALD		3,015,000	3,000,000	18,750	4.A FE
502160-AN-4	LSB INDUSTRIES INC		09/29/2021	JEFFERIES & COMPANY, INC.		1,350,000	1,350,000		4.C FE
50221D-AA-7	LSF11 A5 HOLDCO LLC		09/30/2021	RBC DOMINION SECURITIES		3,000,000	3,000,000		4.A FE
571903-BH-5	MARRIOTT INTERNATIONAL INC		09/08/2021	BANK OF AMERICA/MERRILL LYNCH		9,990,700	10,000,000		2.C FE
574599-BP-0	MASCO CORPORATION		08/18/2021	BANK OF AMERICA/MERRILL LYNCH		11,696,226	11,825,000	91,315	2.B FE
581557-BR-5	MCKESSON CORP		08/09/2021	BARCLAYS		9,954,700	10,000,000		2.A FE
58175L-AA-8	MCLAREN FINANCE PLC	D	07/22/2021	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		
606769-AG-2	MITSUBISHI CORPORATION	D	07/08/2021	JPMORGAN CHASE & CO.		11,935,080	12,000,000		1.F FE
606822-BW-3	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/12/2021	MUFG SECURITIES AMERICAS INC		17,000,000	17,000,000		1.G FE
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/12/2021	MORGAN STANLEY		18,000,000	18,000,000		1.G FE
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	D	07/06/2021	MIZUHO SECURITIES USA INC.		20,000,000	20,000,000		1.G FE
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC	D	09/08/2021	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000		2.A FE
60783X-AA-2	MODIVCARE ESCROW ISSUER INC		08/10/2021	DEUTSCHE BANK AG		820,000	820,000		
60935Y-AA-7	MONEYGRAM INTERNATIONAL INC		07/14/2021	BANK OF AMERICA/MERRILL LYNCH		1,635,000	1,635,000		
61747Y-EC-5	MORGAN STANLEY		07/15/2021	MORGAN STANLEY		17,000,000	17,000,000		1.F FE
61747Y-EF-8	MORGAN STANLEY		09/13/2021	MORGAN STANLEY		3,000,000	3,000,000		2.A FE
62482B-AA-0	MOZART DEBT MERGER SUB INC		09/30/2021	JPMORGAN CHASE & CO.		37,493,750	37,500,000	60,547	4.A FE
62482B-AB-8	MOZART DEBT MERGER SUB INC		09/30/2021	GOLDMAN, SACHS & CO.		15,500,000	15,500,000		5.A FE
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		08/17/2021	GOLDMAN, SACHS & CO.		16,630,000	16,630,000		4.A FE
55342U-AM-6	MPT OPERATING PARTNERSHIP LP / MPT		09/08/2021	JEFFERIES & COMPANY, INC.		1,028,750	1,000,000	17,014	3.A FE
55354G-AL-4	MSCI INC		09/29/2021	BARCLAYS		5,768,125	5,500,000	71,042	3.A FE
55354G-AQ-3	MSCI INC		08/03/2021	MORGAN STANLEY		2,000,000	2,000,000		3.A FE
63906Y-AD-0	NATWEST MARKETS PLC	D	09/24/2021	RBS SECURITIES INC		13,996,640	14,000,000		1.F FE
631704-AA-1	NCC 2021-IA A1 CLO		07/21/2021	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000		1.A FE
631704-AB-9	NCC 2021-IA A2 CLO		07/21/2021	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000		1.A FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		07/01/2021	SCHEDULED PAY UP			444		4.A Z
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC		09/29/2021	SUNTRUST INVESTMENT SERVICES, INC.		7,500,000	7,500,000		4.B FE
65480C-AC-9	NISSAN MOTOR ACCEPTANCE COMPANY LL	C	09/13/2021	JPMORGAN CHASE & CO.		7,998,080	8,000,000		2.C FE
65480C-AD-7	NISSAN MOTOR ACCEPTANCE COMPANY LL	C	09/13/2021	JPMORGAN CHASE & CO.		3,998,480	4,000,000		2.C FE
65535H-AW-9	NOMURA HOLDINGS INC	D	07/06/2021	NOMURA SECURITIES INTERNATIONAL INC		15,000,000	15,000,000		2.A FE
65535H-AX-7	NOMURA HOLDINGS INC	D	07/06/2021	NOMURA SECURITIES INTERNATIONAL INC		8,000,000	8,000,000		2.A FE
65535H-AY-5	NOMURA HOLDINGS INC	D	07/06/2021	NOMURA SECURITIES INTERNATIONAL INC		3,000,000	3,000,000		2.A FE
655664-AX-8	NORDSTROM INC		07/28/2021	EXCHANGE		1,000,000	1,000,000	7,028	3.A FE
629377-CS-9	NRG ENERGY INC		08/09/2021	BARCLAYS		13,600,000	13,600,000		3.B FE
62954H-AC-2	NXP BV	D	08/20/2021	BANK OF AMERICA/MERRILL LYNCH		4,224,931	3,935,000	38,907	2.C FE
682691-AC-4	ONEMAIN FINANCE CORP		08/04/2021	GOLDMAN, SACHS & CO.		5,775,000	5,775,000		3.B FE
BAS14M-PA-3	OPTIORX LLC		09/30/2021	Various		375,472	375,472		5.B Z
68622T-AB-7	ORGANON FINANCE 1 LLC		07/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,605,000	3,500,000	42,708	4.A FE
69306R-AA-4	P & L DEVELOPMENT LLC		08/10/2021	BANK OF AMERICA/MERRILL LYNCH		3,570,750	3,450,000	65,358	4.C FE
69527A-AA-4	PACTIV EVERGREEN GROUP		09/17/2021	CREDIT SUISSE		3,000,000	3,000,000		4.A FE
698813-AA-0	PAPA JOHNS INTERNATIONAL INC		09/08/2021	JPMORGAN CHASE & CO.		3,350,000	3,350,000		4.A FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		07/19/2021	EXCHANGE		(84,375)			4.A PL
70932M-AC-1	PENNYMAC FINANCIAL SERVICES INC		09/13/2021	CREDIT SUISSE		3,075,000	3,075,000		4.A FE
71376L-AE-0	PERFORMANCE FOOD GROUP INC		07/16/2021	Various		7,386,875	7,365,000		4.B FE
714046-AM-1	PERKINELMER INC		09/08/2021	GOLDMAN, SACHS & CO.		14,989,200	15,000,000		2.B FE
714046-AN-9	PERKINELMER INC		09/08/2021	GOLDMAN, SACHS & CO.		9,969,700	10,000,000		2.B FE
69336V-AB-7	PGT INNOVATIONS INC		09/10/2021	SUNTRUST INVESTMENT SERVICES, INC.		6,200,000	6,200,000		4.B FE
718546-AW-4	PHILLIPS 66		08/18/2021	DEUTSCHE BANK AG		7,852,160	8,000,000	31,056	2.A FE

SCHEDULE D - PART 3

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

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72147K-AG-3	PILGRIMS PRIDE CORP OF WEST VIRGIN		08/19/2021	BANK MONTREAL / NESBITT BURNS		15,750,000	15,750,000		3.A FE
69354N-AD-8	PRA GROUP INC		09/17/2021	SUNTRUST INVESTMENT SERVICES, INC.		4,250,000	4,250,000		
74168L-AA-4	PRIMO WATER CORP (MISSISSAUGA)	C	09/29/2021	BANK OF AMERICA/MERRILL LYNCH		7,299,000	7,299,000	133,942	4.B FE
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II		08/10/2021	BNP CAPITAL MARKETS		14,932,800	15,000,000		1.E FE
75508X-AA-4	RAYONIER LP		09/13/2021	BARCLAYS		3,635,049	3,582,000	32,288	2.C FE
75606D-AL-5	REALOGY GROUP LLC		09/27/2021	CANTOR FITZGERALD		1,307,813	1,250,000	14,774	4.B FE
7591EP-AT-7	REGIONS FINANCIAL CORPORATION		08/09/2021	BANK OF AMERICA/MERRILL LYNCH		2,992,350	3,000,000		2.A FE
77289K-AA-3	ROCKCLIFF ENERGY II LLC		09/28/2021	RBC DOMINION SECURITIES		850,000	850,000		
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA		09/23/2021	GOLDMAN, SACHS & CO.		3,780,000	3,780,000		4.A FE
78016E-ZT-7	ROYAL BANK OF CANADA	A	07/07/2021	RBC DOMINION SECURITIES		14,994,900	15,000,000		1.F FE
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		09/15/2021	CANTOR FITZGERALD		1,955,000	2,000,000	19,597	4.B FE
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		09/15/2021	MORGAN STANLEY		9,740,000	9,700,000	8,556	4.B FE
78081B-AG-8	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		17,417,570	17,500,000	55,781	2.C FE
78081B-AH-6	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		19,320,047	19,500,000	99,450	2.C FE
78081B-AJ-2	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		14,282,104	14,500,000	107,844	2.C FE
78081B-AK-9	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		4,407,530	4,500,000	42,075	2.C FE
78081B-AL-7	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		956,991	1,000,000	14,025	2.C FE
78574M-AA-1	SABRA HEALTH CARE LP		09/21/2021	WELLS FARGO		9,894,000	10,000,000		2.C FE
79586K-AC-5	SAMARCO MINERACAO SA	D	09/27/2021	JEFFERIES & COMPANY, INC.		1,147,250	1,600,000		6. *
80007R-AM-7	SANDS CHINA LTD	D	09/09/2021	GOLDMAN, SACHS & CO.		2,993,430	3,000,000		2.C FE
80007R-AP-0	SANDS CHINA LTD	D	09/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,987,350	5,000,000		2.C FE
80007R-AR-6	SANDS CHINA LTD	D	09/09/2021	BARCLAYS		2,997,810	3,000,000		2.C FE
810186-AV-8	SCOTTS MIRACLE-GRO CO/THE		08/10/2021	WELLS FARGO		9,100,000	9,100,000		4.A FE
81211K-AZ-3	SEALED AIR CORPORATION		09/15/2021	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		2.C FE
81282U-AG-7	SEAWORLD PARKS & ENTERTAINMENT		08/13/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000		5.A FE
82967N-BL-1	SIRIUS XM RADIO INC		08/03/2021	Various		6,740,000	6,730,000		3.C FE
82967N-BM-9	SIRIUS XM RADIO INC		08/02/2021	BANK OF AMERICA/MERRILL LYNCH		9,655,000	9,655,000		3.C FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		07/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,016,729	2,803,000	9,811	3.C FE
832248-BD-9	SMITHFIELD FOODS INC		09/08/2021	BARCLAYS		14,802,150	15,000,000		3.A FE
842400-HH-9	SOUTHERN CALIFORNIA EDISON COMPANY		08/05/2021	JPMORGAN CHASE & CO.		15,000,000	15,000,000		1.G FE
842400-HK-2	SOUTHERN CALIFORNIA EDISON COMPANY		08/05/2021	JPMORGAN CHASE & CO.		14,998,650	15,000,000		1.G FE
845467-AS-8	SOUTHWESTERN ENERGY COMPANY		08/16/2021	BANK OF AMERICA/MERRILL LYNCH		3,505,000	3,505,000		
7846EL-AD-9	SPCM SA	D	09/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		3.A FE
7846EL-AE-7	SPCM SA	D	09/09/2021	BANK OF AMERICA/MERRILL LYNCH		5,350,000	5,350,000		3.A FE
82670Q-AA-7	SPEAK 2021-9A A1 CLO		07/19/2021	JPMORGAN CHASE & CO.		21,000,000	21,000,000		1.A FE
85205T-AM-2	SPIRIT AEROSYSTEMS INC		07/26/2021	JPMORGAN CHASE & CO.		2,630,003	2,487,000	4,939	3.C FE
78471R-AC-0	SRS DISTRIBUTION INC		07/26/2021	MORGAN STANLEY		6,329,910	6,168,000	56,669	5.B FE
85855C-AA-8	STELLANTIS FINANCE US INC		09/08/2021	BNP CAPITAL MARKETS		15,000,000	15,000,000		2.C FE
85855C-AB-6	STELLANTIS FINANCE US INC		09/08/2021	BNP CAPITAL MARKETS		8,000,000	8,000,000		2.C FE
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GROUP IN	D	09/13/2021	SMBC Nikko Securities America, Inc		17,000,000	17,000,000		1.G FE
86765L-AT-4	SUNOCO LP		07/07/2021	EXCHANGE		2,410,000	2,410,000	15,665	3.C FE
86964W-AL-6	SUZANO AUSTRIA GMBH	D	09/08/2021	BANK OF AMERICA/MERRILL LYNCH		7,898,480	8,000,000		2.C FE
87162W-AC-4	SYNNEX CORP		07/29/2021	BANK OF AMERICA/MERRILL LYNCH		14,989,500	15,000,000		2.C FE
87470L-AK-7	TALLGRASS ENERGY PARTNERS LP		08/11/2021	MUFG SECURITIES AMERICAS INC		3,950,000	3,950,000		
87602L-AA-0	TAP ROCK RESOURCES LLC		09/22/2021	JPMORGAN CHASE & CO.		2,500,000	2,500,000		
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		09/21/2021	JPMORGAN CHASE & CO.		3,575,000	3,575,000		3.A FE
883556-CK-6	THERMO FISHER SCIENTIFIC INC		08/09/2021	MORGAN STANLEY		1,999,040	2,000,000		2.A FE
87264A-CM-5	T-MOBILE USA INC		08/10/2021	DEUTSCHE BANK AG		4,994,900	5,000,000		2.C FE
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)	D	07/01/2021	ALLSTATE LIFE INSURANCE CO		7,569,755	7,569,755		4.C Z
89055F-AB-9	TOPBUILD CORP		09/08/2021	Various		10,015,700	10,000,000	169,700	3.B FE
89055F-AC-7	TOPBUILD CORP		09/28/2021	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000		3.A FE
893647-BP-1	TRANSDIGM INC		09/24/2021	EXCHANGE		6,800,000	6,800,000	60,279	4.C FE
89680Y-AD-7	TRITON CONTAINER INTERNATIONAL LTD		07/28/2021	BANK OF AMERICA/MERRILL LYNCH		11,991,480	12,000,000		2.C FE
75602B-AA-7	TRUCK HERO INC		08/31/2021	BARCLAYS		4,140,000	4,000,000	16,319	5.B FE
90353T-AK-6	UBER TECHNOLOGIES INC		08/09/2021	MORGAN STANLEY		6,650,000	6,650,000		4.C FE

SCHEDULE D - PART 3

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902674-YK-0	UBS AG (LONDON BRANCH)	D	08/03/2021	UNION BANK OF SWITZERLAND		17,992,620	18,000,000		1.D FE
902613-AH-1	UBS GROUP AG	D	08/03/2021	UNION BANK OF SWITZERLAND		29,000,000	29,000,000		1.G FE
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP		09/15/2021	JPMORGAN CHASE & CO.		3,990,000	3,990,000		4.B FE
90473L-AC-6	UNIFRAX ESCROW ISSUER CORP		09/15/2021	JPMORGAN CHASE & CO.		2,000,000	2,000,000		
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC		07/30/2021	MORGAN STANLEY		7,115,000	7,115,000		3.B FE
913903-AX-8	UNIVERSAL HEALTH SERVICES INC		08/11/2021	JPMORGAN CHASE & CO.		13,176,782	13,190,000		2.C FE
913903-AY-6	UNIVERSAL HEALTH SERVICES INC		08/10/2021	JPMORGAN CHASE & CO.		1,994,800	2,000,000		2.C FE
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC		07/29/2021	MORGAN STANLEY		4,000,000	4,000,000		3.C FE
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		07/29/2021	MORGAN STANLEY		4,000,000	4,000,000		3.C FE
92346L-AE-3	VERITAS US INC		07/15/2021	MORGAN STANLEY		4,170,000	4,000,000	115,000	4.C FE
92343V-GM-0	VERIZON COMMUNICATIONS INC		09/20/2021	EXCHANGE		5,493,512	5,577,677		2.A FE
925550-AF-2	VIAVI SOLUTIONS INC		09/23/2021	Various		7,742,620	7,707,000		3.B FE
92564R-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN		08/04/2021	JPMORGAN CHASE & CO.		1,797,750	1,700,000	33,309	3.B FE
92858R-AB-6	VMED O2 UK FINANCING I PLC	D	07/12/2021	JPMORGAN CHASE & CO.		3,627,000	3,600,000	5,700	3.C FE
928563-AJ-4	VMWARE INC		07/20/2021	JPMORGAN CHASE & CO.		14,974,500	15,000,000		2.C FE
928563-AK-1	VMWARE INC		07/20/2021	JPMORGAN CHASE & CO.		2,984,430	3,000,000		2.C FE
92943G-AA-9	W R GRACE HOLDINGS LLC		08/11/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000		
929566-AL-1	WABASH NATIONAL CORPORATION		09/22/2021	MORGAN STANLEY		8,050,000	8,050,000		4.B FE
98888D-AN-2	ZAIS 2020-15A A1R CLO		07/29/2021	JEFFERIES & COMPANY, INC.		10,000,000	10,000,000		1.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,047,760,205	2,072,694,098	3,310,527	XXX
025816-CH-0	AMERICAN EXPRESS COMPANY		07/27/2021	WELLS FARGO		2,500,000	2,500,000		2.C FE
26441C-BP-9	DUKE ENERGY CORP		09/23/2021	BARCLAYS		2,000,000	2,000,000		2.C FE
38144G-AG-6	GOLDMAN SACHS GROUP INC/THE		07/21/2021	GOLDMAN, SACHS & CO.		13,550,000	13,550,000		
55261F-AN-4	M&T BANK CORPORATION		08/10/2021	RBC DOMINION SECURITIES		10,000,000	10,000,000		2.C FE
654579-AK-7	NIPPON LIFE INSURANCE CO	D	09/09/2021	JPMORGAN CHASE & CO.		12,000,000	12,000,000		1.G FE
65559C-AD-3	NORDEA BANK ABP	D	08/24/2021	GOLDMAN, SACHS & CO.		8,800,000	8,800,000		2.B FE
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC (		09/08/2021	PNC CAPITAL MARKETS LLC		12,000,000	12,000,000		2.B FE
853254-CD-0	STANDARD CHARTERED PLC	D	08/10/2021	SOCIETE GENERALE		10,000,000	10,000,000		3.A FE
4899999. Subtotal - Bonds - Hybrid Securities						70,850,000	70,850,000		XXX
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		09/17/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	580,962			2.A
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		09/17/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	628,351			2.B
8099999. Subtotal - Bonds - SVO Identified Funds						1,209,313			XXX
BAS0X0-WE-5	AEP I HOLDCO LLC LOAN		09/30/2021	Various		4,436,430	6,684,611	1,382	5.A Z
BAS18X-MC-4	AIR CANADA	A	08/20/2021	JPMORGAN CHASE & CO.		990,000	1,000,000		
46124C-AJ-6	ALTERRA MOUNTAIN (INTRAWEST)TLB2		08/25/2021	JPMORGAN CHASE & CO.		6,428,238	6,460,541		4.B FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		07/07/2021	Various		1,962,906	1,976,926		4.C FE
73937U-AK-4	ARTERA SERVICES LLC INCREMENTAL		08/05/2021	UNION BANK OF SWITZERLAND		1,488,750	1,500,000		4.C FE
BAS185-MW-1	AT HOME GROUP INC TL B		07/30/2021	BANK OF AMERICA/MERRILL LYNCH		496,250	500,000		
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		08/16/2021	BARCLAYS		422,858	425,943		
08078U-AF-0	Belron Finance US LLC Term Loan		08/10/2021	Various		9,889,329	9,975,000		
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		07/16/2021	Various		11,945,311	11,949,826		3.C FE
BAS196-JE-2	CENTURI GROUP INC TLB		09/09/2021	WELLS FARGO		990,000	1,000,000		3.C FE
40416V-AE-5	CORE & MAIN LP TLB		08/01/2021	EXCHANGE		841,192	844,375		3.C FE
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		09/30/2021	DIRECT			210,359		5.A Z
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		09/30/2021	Various		248,948	250,000		4.C FE
L2465B-AQ-9	DELTA 2 (LUX) SARL TLB3	D	07/12/2021	Various		4,945,903	5,000,000		4.A FE
25460H-AB-8	DIRECTV FINANCING LLC TL		08/16/2021	Various		6,780,370	6,750,000		3.B FE
23345N-AB-1	DT MIDSTREAM INC. TL B		09/15/2021	Various		9,979,792	10,000,000		2.C FE
23341M-AC-5	DUNN PAPER TLB		07/01/2021	EXCHANGE		(8,943)			5.A FE
26826Y-AB-8	E2OPEN INC TERM LOAN B		09/07/2021	GOLDMAN SACHS		249,688	250,000		4.B FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		09/02/2021	Various		2,951,031	2,992,443		4.C FE
30034U-AC-4	EVERI HOLDINGS INC TL B		08/05/2021	JEFFERIES & COMPANY, INC.		2,493,750	2,500,000		3.B FE
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		09/09/2021	BARCLAYS		2,965,435	2,980,000		3.C FE
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		09/09/2021	BARCLAYS		1,094,624	1,100,000		3.C FE

SCHEDULE D - PART 3

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33905P-AB-7	FLEETWASH INC DDTAL		08/10/2021	BANK MONTREAL / NESBITT BURNS		(317)			3.A FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL		08/20/2021	Various		(22,380)			3.B FE
41151P-AP-0	HARBOR FREIGHT 2021 ITL		07/01/2021	EXCHANGE		12,189,690	12,242,894		3.C FE
404122-BH-5	HCA INC TL B14		08/18/2021	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		2.C FE
43162T-AT-7	HILLMAN GROUP INC. THE DD TL		08/04/2021	JEFFERIES & COMPANY, INC.		10,127	10,127		
43162T-AR-1	HILLMAN GROUP INC. THE TL B1		08/04/2021	JEFFERIES & COMPANY, INC.		527,160	528,481		
BAS0QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		07/01/2021	DIRECT		143,125	143,125		4.C Z
45258F-AB-6	INGRAM MICRO INC TL B		08/02/2021	JPMORGAN CHASE & CO.		10,500,250	10,500,000		3.A FE
L5137L-AK-1	INTELSAT JACKSON HLDGS DIP TL	D	07/13/2021	CREDIT SUISSE		(6,000)			5.B
44969C-BJ-8	IQVIA INC. (QUINTILES IMS) TL B3		08/25/2021	BANK OF AMERICA/MERRILL LYNCH		(1,244)			
45070B-AG-0	ITT Holdings LLC Term Loan		07/15/2021	JEFFERIES & COMPANY, INC.		497,500	500,000		
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		07/07/2021	Various		(10,119)			
50168E-AE-2	LABL INC. DOLLAR TERM B LOAN		08/05/2021	Various		1,680,652	1,692,655		4.B FE
50179J-AE-8	LBM ACQUISITION LLC DELAYED TL		07/01/2021	BARCLAYS		181,333	181,333		4.C FE
50179J-AB-4	LBM ACQUISITION LLC TL B		07/01/2021	EXCHANGE		354,287	544,000		4.C FE
55759V-AB-4	MADISON IAQ LLC TL		07/01/2021	GOLDMAN SACHS		597,000	600,000		4.B FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		09/22/2021	Various		3,836,663	3,979,747		4.C FE
60470F-AG-6	MIRION TECHNOLOGIES FINANCE L		07/01/2021	DIRECT		4,101,485	4,100,401		4.B FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		07/21/2021	Various		(106,851)			4.B FE
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB		08/23/2021	BANK OF AMERICA/MERRILL LYNCH		5,472,500	5,500,000		4.B FE
BAS195-ZX-4	MPH ACQUISITION HOLDINGS LLC		08/26/2021	GOLDMAN SACHS		371,250	375,000		4.A FE
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		07/14/2021	BANK OF AMERICA/MERRILL LYNCH		9,651,623	9,746,824		3.C FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		07/01/2021	DIRECT			22,326		5.C
68621X-AE-3	ORGANON & CO TL (USD)		07/09/2021	Various		4,982,083	5,000,000		3.B FE
68835H-AH-3	OSMOSE UTILITIES SERVICES INC. TL		07/12/2021	SOCIETE GENERALE		398,000	400,000		4.B FE
BAS19L-DW-5	PACTIV EVERGREEN GROUP HOLDING TLB		09/30/2021	CREDIT SUISSE		746,250	750,000		4.A FE
71360H-AB-3	PERATON CORP TLB		07/08/2021	JPMORGAN CHASE & CO.		2,423,428	2,442,527		4.A FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC		08/24/2021	WELLS FARGO		15,920,000	16,000,000		3.A FE
74112C-AW-3	PRESTIGE BRANDS INC TLB		07/09/2021	BARCLAYS		2,985,000	3,000,000		3.B FE
74345H-AB-7	PROOFPOINT TL		09/10/2021	GOLDMAN SACHS		2,238,750	2,250,000		4.B FE
BAS19C-0B-5	QUEENSLAND CITRUS PTY LTD LOAN	D	09/08/2021	DIRECT		9,788,300	9,788,300		5.B Z
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		08/25/2021	EXCHANGE		(184)			3.A FE
44969C-BH-2	QUINTILES IMS INC TLB2		08/25/2021	BANK OF AMERICA/MERRILL LYNCH		(963)			3.A FE
BAS17X-05-4	RAPTOR ACQUISITION CORP. TLB	A	09/28/2021	DEUTSCHE BANK AG		398,000	400,000		4.B FE
74934K-AD-3	RC BUYER LLC TL		08/09/2021	Peach Funding Corporation		373,125	375,000		5.B FE
BAS18X-5T-6	ROUGH COUNTRY LLC TERM LOAN B		08/09/2021	Peach Funding Corporation		748,125	750,000		4.C FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		08/13/2021	Various		(2,336)			4.A FE
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		07/28/2021	Various		(2,624)			4.A FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		07/12/2021	Various		4,932,242	4,987,310		4.A FE
82981M-AC-6	SITEL GROUP TLB	D	09/03/2021	BNP CAPITAL MARKETS		497,500	500,000		4.A FE
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3		08/04/2021	WELLS FARGO		846,618	853,015		3.B FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		08/04/2021	WELLS FARGO		670,678	675,746		3.B FE
85350E-AB-2	STANDARD INDUSTRIES TLB		09/29/2021	DEUTSCHE BANK AG		1,485,000	1,500,000		2.C FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	08/11/2021	Various		7,450,541	7,475,299		2.C FE
86089G-AB-3	STITCH ACQUISITION CORPORATION T		08/12/2021	BANK OF AMERICA/MERRILL LYNCH		348,750	375,000		4.C FE
88023H-AE-0	TEMPO ACQUISITION LLC		09/02/2021	BANK OF AMERICA/MERRILL LYNCH		2,992,500	3,000,000		3.C FE
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		08/31/2021	DIRECT			2,328		5.A
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		08/31/2021	DIRECT			1,904		5.A
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1	D	08/02/2021	EXCHANGE		6,950,645	6,960,069		4.A FE
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		08/31/2021	Various		57	(4,341)		4.A FE
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC TLB	D	08/16/2021	BANK OF AMERICA/MERRILL LYNCH		995,000	1,000,000		
89364M-BQ-6	TRANSDIGM INC. REFI TLE - TLE		07/08/2021	Various		4,881,552	4,974,747		4.A FE
89778P-AG-2	TRUCK HERO INC TLB		09/01/2021	Various		398,750	400,000		
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		07/09/2021	Various		993,190	1,000,000		4.B FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC TERM LO		07/07/2021	JPMORGAN CHASE & CO.		8,955,000	9,000,000		2.C FE

SCHEDULE D - PART 3

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

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91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		08/31/2021	DIRECT			28,848		5.B FE
90344J-AF-1	US CONCRETE INC TLB		07/07/2021	JPMORGAN CHASE & CO.		5,985,000	6,000,000		3.A FE
90349Y-AF-3	US ECOLOGY INC TLB		08/19/2021	Various		4,970,712	4,987,342		3.C FE
G9368P-BE-3	VIRGIN MEDIA INV		08/27/2021	Various		9,956,773	10,000,000		3.C FE
96244U-AF-4	WHATABRANDS LLC TLB		08/12/2021	MORGAN STANLEY		248,750	250,000		4.B FE
92929L-AV-0	WMG ACQUISITION TRANCHE G TL		08/19/2021	Various		4,950,977	5,000,000		3.C FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		08/02/2021	Various		3,307,761	3,465,934		5.A FE
25471Y-AK-8	ZOOMINFO LLC INITIAL TL		07/22/2021	MORGAN STANLEY		1,990,000	2,000,000		3.B FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						238,362,542	242,605,966	1,382	XXX
8399997. Total - Bonds - Part 3						2,584,601,848	2,605,409,364	3,552,836	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,584,601,848	2,605,409,364	3,552,836	XXX
00085Q-60-5	COMMERCIAL BARGE SERIES B		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,165.000	197,280	1.00		5.B Z
S50767-05-2	HENKEL VORZUG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,333.000	514,489	1.00		6. *
BA50H9-LW-6	QLIK PARENT INC.		07/01/2021	Various	11,632.500	16,130,940	1.00		6. *
S58433-29-3	SARTORIUS PREF AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	915.000	589,267	1.00		6. *
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,150.000	1,627,078	1.00		6. *
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						19,059,054	XXX		XXX
00085Q-40-7	AMERICAN COM BARG SER A PREF STOCK		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,606.000	161,847	25.00		4.C Z
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						161,847	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						19,220,901	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						19,220,901	XXX		XXX
88025U-10-9	10X GENOMICS INC CLASS A		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	555.000	99,132			
G88473-14-8	3I GROUP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	39,744.000	708,860			
88579Y-10-1	3M COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,736.000	729,865			
282914-10-0	8X8 INC.		09/14/2021	GOLDMAN, SACHS & CO.	355.000	8,506			
S71088-99-1	ABB LTD-REG CMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,289.000	122,890			
002824-10-0	ABBOTT LABS		08/20/2021	ALLSTATE LIFE INSURANCE CO	30,690.000	3,858,347			
00287Y-10-9	ABBVIE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	23,162.000	2,731,495			
003654-10-0	ABIOMED INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	557.000	185,676			
00404A-10-9	ACADIA HEALTHCARE CO INC		09/14/2021	Various	6,222.000	377,173			
004225-10-8	ACADIA PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	488.000	7,701			
004239-10-9	ACADIA REALTY TRUST		09/14/2021	GOLDMAN, SACHS & CO.	19.000	392			
00430H-10-2	ACCELERATE DIAGNOSTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	430.000	2,563			
G1151C-10-1	ACCENTURE PLC		08/20/2021	Various	9,292.000	3,042,656			
00437E-10-2	ACCOLADE INC		09/14/2021	GOLDMAN, SACHS & CO.	115.000	5,373			
F00189-12-0	ACCOR S.A.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,810.000	322,302			
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	08/20/2021	Various	8,145.260	215,565			
00507V-10-9	ACTIVISION BLIZZARD INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	10,785.000	896,988			
005098-10-8	ACUSHNET HOLDINGS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,563.000	634,180			
00653Q-10-2	ADAPTHEALTH CORP CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	208.000	4,969			
D0066B-18-5	ADIDAS SALOMON AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,914.000	1,386,721			
G0110T-10-6	ADMIRAL GROUP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,271.000	63,543			
00724F-10-1	ADOBE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,266.000	5,270,898			
00737L-10-3	ADTALEM GLOBAL EDUCATION INC		09/14/2021	GOLDMAN, SACHS & CO.	74.000	2,813			
00751Y-10-6	ADVANCED AUTO PARTS INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,315.000	482,377			
007903-10-7	ADVANCED MICRO DEVICES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,819.000	1,433,030			
N3501V-10-4	ADYEN NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	58.000	170,945			
SB1G5X-P1-4	AEDIFICA REIT SA	B	08/18/2021	BANK OF AMERICA/MERRILL LYNCH	575.000	83,192			
S59273-75-5	AEGON	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	91,319.000	444,116			
S64800-48-5	AEON LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,100.000	192,752			

SCHEDULE D - PART 3

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N00985-10-6	AERCAP HOLDINGS NV	D	09/16/2021	GOLDMAN, SACHS & CO.	12.000	665			
001055-10-2	AFLAC INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,374.000	356,434			
Q3583G-10-5	AFTERPAY TOUCH GROUP LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,018.000	187,806			
SB86S2-N0-6	AGEAS NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	13,568.000	686,164			
00846U-10-1	AGILENT TECHNOLOGIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,844.000	644,523			
00848J-10-4	AGILITI INC		08/20/2021	Various	12,783.000	244,689			
00123Q-10-4	AGNC INVESTMENT REIT CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	26,671.000	424,069			
10000D-UM-1	AGNICO EAGLE MINES LTD COM	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,320.000	240,897			
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	192,600.000	2,414,501			
00912X-30-2	AIR LEASE CORP		09/13/2021	Various	9,382.000	376,143			
009158-10-6	AIR PRODUCTS & CHEM		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,287.000	892,059			
J00882-12-6	AJINOMOTO	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,100.000	112,838			
00973Y-10-8	AKERO THERAPEUTICS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,162.000	83,074			
00973J-10-1	AKOUOS INC		09/14/2021	GOLDMAN, SACHS & CO.	33.000	411			
011659-10-9	ALASKA AIR GROUP, INC.		08/20/2021	Various	4,568.000	248,548			
012348-10-8	ALBANY INTERNATIONAL CORP.		08/20/2021	Various	4,151.000	312,974			
012653-10-1	ALBEMARLE CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,503.000	534,015			
013872-10-6	ALCOA CORP		09/14/2021	GOLDMAN, SACHS & CO.	75.000	3,600			
H01301-12-8	ALCON INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,623.000	451,800			
014752-10-9	ALEXANDERS, INC.		09/14/2021	GOLDMAN, SACHS & CO.	20.000	5,086			
W04008-15-2	ALFA LAVAL	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,051.000	319,651			
016255-10-1	ALIGN TECHNOLOGY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	720.000	489,499			
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	15,086.000	607,167			
01749D-10-5	ALLEGRO MICROSYSTEMS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,624.000	240,437			
D03080-11-2	ALLIANZ SE-REG COM STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	805.000	186,178			
019818-10-3	ALLOVIR INC		09/14/2021	GOLDMAN, SACHS & CO.	181.000	4,239			
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,549.000	699,118			
02079K-30-5	ALPHABET INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,821.000	10,368,666			
02079K-10-7	ALPHABET INC CLASS C		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,836.000	10,504,004			
02081G-20-1	ALPHATEC HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	38.000	530			
F0259M-47-5	ALSTOM S.A.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,501.000	193,350			
02156B-10-3	ALTERYX INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	208.000	14,789			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		09/20/2021	Various	5,641.000	321,182			
02209S-10-3	ALTRIA GROUP INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	16,193.000	781,150			
00166B-10-5	ALX ONCOLOGY HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,147.000	127,940			
E04908-11-2	AMADEUS IT HOLDING OMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,718.000	519,088			
023135-10-6	AMAZON COM INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,473.000	17,446,556			
K03293-14-7	AMBU CLASS B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,745.000	52,756			
G0250X-10-7	AMCOR PLC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	32,180.000	399,032			
023436-10-8	AMEDISYS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	814.000	145,266			
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		08/20/2021	Various	20,445.000	989,955			
025537-10-1	AMERICAN ELEC PWR INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,004.000	723,562			
025816-10-9	AMERICAN EXPRESS CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,543.000	563,443			
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		07/28/2021	GOLDMAN, SACHS & CO.	3,327.000	139,339			
026874-78-4	AMERICAN INTL GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	11,932.000	631,919			
03027X-10-0	AMERICAN TOWER CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,047.000	1,748,430			
030506-10-9	AMERICAN WOODMARK CORP		09/14/2021	GOLDMAN, SACHS & CO.	38.000	2,468			
03064D-10-8	AMERICOLD REALTY TRUST		09/29/2021	Various	21,605.000	770,898			
03076K-10-8	AMERIS BANCORP		08/20/2021	Various	8,548.000	407,331			
03073E-10-5	AMERISOURCEBERGEN CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	650.000	77,519			
031162-10-0	AMGEN INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,454.000	1,448,213			
03152W-10-9	AMICUS THERAPEUTICS INC		09/14/2021	Various	21,438.000	229,008			
032095-10-1	AMPHENOL CORP.		08/20/2021	ALLSTATE LIFE INSURANCE CO	28,504.000	2,112,716			
A04000-11-5	AMS AG	B	09/16/2021	GOLDMAN, SACHS & CO.	21.000	391			
032654-10-5	ANALOG DEVICES INC		08/26/2021	Various	9,345.660	1,560,228			

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03272L-10-8	ANAPLAN INC		09/14/2021	GOLDMAN, SACHS & CO.	112.000	7,287			
S65428-74-0	ANGES INC	B	09/16/2021	GOLDMAN, SACHS & CO.	100.000	664			
SB1XZS-82-2	ANGLO AMERICAN PLC COMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	34,815.000	1,380,306			
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,830.000	583,806			
03589W-10-2	ANNEXON INC		09/14/2021	GOLDMAN, SACHS & CO.	180.000	3,744			
03674X-10-6	ANTERO RESOURCES CORP		09/14/2021	GOLDMAN, SACHS & CO.	636.000	10,227			
036752-10-3	ANTHEM INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,546.000	1,332,941			
S60655-86-7	ANZ NATIONAL BANK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	47,446.000	958,852			
G0403H-10-8	AON PLC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,994.000	1,378,694			
S62473-06-1	APA GROUP UNITS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	33,483.000	235,021			
03750L-10-9	APARTMENT INCOME REIT CORP		08/18/2021	Various	1,638.000	82,747			
03753U-10-6	APELLIS PHARMACEUTICALS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,741.000	165,200			
03763A-20-7	APOLLO MEDICAL HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	68.000	6,238			
03783T-10-3	APPHARVEST INC		09/14/2021	GOLDMAN, SACHS & CO.	444.000	3,219			
03782L-10-1	APPIAN CORP CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	107.000	10,641			
03784Y-20-0	APPLE HOSPITALITY REIT INC		08/18/2021	BANK OF AMERICA/MERRILL LYNCH	24,255.000	356,523			
037833-10-0	APPLE INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	212,190.000	31,128,273			
03820C-10-5	APPLIED INDUSTRIAL TECH INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,801.000	326,430			
038222-10-5	APPLIED MATERIALS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	16,134.000	2,084,513			
03828A-10-1	APPLIED THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	181.000	2,570			
038336-10-3	APTARGROUP INC		08/20/2021	Various	4,899.000	648,669			
G6095L-10-9	APTIV PLC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,112.000	475,887			
00208D-40-8	ARC RESOURCES LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	28.000	226			
S57692-09-7	ARCADIS NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,249.000	245,591			
L0302D-21-0	ARCELORMITTAL SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,936.000	746,049			
G0450A-10-5	ARCH CAPITAL GROUP		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,124.000	255,126			
039483-10-2	ARCHER DANIELS MIDLAND CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,525.000	90,463			
040047-60-7	ARENA PHARMACEUTICALS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,063.000	94,485			
SBNHKY-X4-4	ARGENX	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,523.000	787,074			
040413-10-6	ARISTA NETWORKS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	546.000	200,295			
SBDCG2-C2-8	ARITZIA SUBORDINATE VOTING INC	B	09/16/2021	GOLDMAN, SACHS & CO.	22.000	747			
L0269F-10-9	AROUNDTOWN PROPERTY HOLDINGS SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	59,061.000	465,893			
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,600.000	346,691			
G05320-10-9	ASHTEAD GROUP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	20,560.000	1,550,781			
SB929F-46-4	ASML HOLDING N.V.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,245.000	5,622,018			
045327-10-3	ASPEN TECHNOLOGY		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,587.000	326,324			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,651.000	176,584			
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,617.000	261,216			
G2386T-10-9	ASSURA REIT PLC	B	08/18/2021	BANK OF AMERICA/MERRILL LYNCH	138,581.000	149,430			
G0585R-10-6	ASSURED GUARANTY LTD		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,268.000	402,321			
J96216-12-2	ASTELLAS PHARMA INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,900.000	384,048			
SBN7CG-23-0	ASTON MARTIN LAGONDA GLOBAL HOLDIN	B	09/16/2021	GOLDMAN, SACHS & CO.	11.000	289			
046353-10-8	ASTRAZENECA ADR REPRESENTING .5 PL	D	07/22/2021	MERGER	4,076.510	344,832			
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	19,770.000	2,351,456			
04685N-10-3	ATHENEX INC		09/14/2021	GOLDMAN, SACHS & CO.	763.000	2,426			
047649-10-8	ATKORE INTERNATIONAL GROUP INC		09/14/2021	GOLDMAN, SACHS & CO.	13.000	1,131			
T05404-10-7	ATLANTIA S.P.A.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	15,972.000	293,995			
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		08/20/2021	Various	11,634.000	428,824			
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,575.000	362,988			
SBD97B-N2-3	ATLAS COPCO A	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	17,591.000	1,162,771			
SBD97B-S7-7	ATLAS COPCO CLASS B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,281.000	238,676			
00215F-10-7	ATN INTERNATIONAL INC		09/14/2021	GOLDMAN, SACHS & CO.	31.000	1,421			
04965G-10-9	ATRECA INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	344.000	2,133			
05156V-10-2	AURINIA PHARMACEUTICALS INC	A	09/14/2021	GOLDMAN, SACHS & CO.	294.000	6,321			
052769-10-6	AUTODESK INCORPORATED		08/20/2021	ALLSTATE LIFE INSURANCE CO	982.000	324,404			

SCHEDULE D - PART 3

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053015-10-3	AUTOMATIC DATA PROCESSING INC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,499.000	1,583,189			
053332-10-2	AUTOZONE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	114.000	186,121			
053484-10-1	AVALONBAY CMNTYS INC		08/18/2021	Various	6,259.000	1,409,313			
05350V-10-6	AVANOS MEDICAL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,399.000	175,575			
F06106-10-2	AXA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	51,339.000	1,434,576			
G0750C-10-8	AXALTA COATING SYSTEMS LTD		09/14/2021	GOLDMAN, SACHS & CO.	40.000	1,158			
05478C-10-5	AZEK COMPANY INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	10.000	380			
05508R-10-6	B G FOODS INC CL A		09/14/2021	GOLDMAN, SACHS & CO.	110.000	3,252			
056525-10-8	BADGER METER INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,341.000	238,595			
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	23,026.000	178,694			
H04530-20-2	BALOISE HOLDING NAMEN	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,044.000	331,538			
SBZCNN-35-3	BANCO COMERCIAL PORTUGUES SA	B	09/16/2021	GOLDMAN, SACHS & CO.	9,419.000	1,453			
E15819-19-1	BANCO DE SABADELL S.A.	B	08/04/2021	BANK OF AMERICA/MERRILL LYNCH	5,408.000	3,769			
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	107,082.000	384,267			
05971J-10-2	BANCORPSOUTH		08/20/2021	ALLSTATE LIFE INSURANCE CO	10,818.000	302,688			
05988J-10-3	BANDWIDTH INC CLASS A		09/14/2021	Various	3,613.000	383,296			
060505-10-4	BANK AMER CORP COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	93,615.000	3,762,387			
064058-10-0	BANK NEW YORK MELLON CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,831.000	677,092			
R0R16U-10-7	BANK NORWEGIAN	B	07/23/2021	EXCHANGE	411.000	3,112			
SBD1RP-61-8	BANK OF IRELAND GROUP PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	407.000	2,409			
06652K-10-3	BANKUNITED INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,500.000	342,210			
S00811-80-2	BARRATT DEVELOPMENTS PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	30,071.000	291,177			
S20246-44-3	BARRICK GOLD CORP COM NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,012.000	38,300			
S50865-77-3	BASF SE	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,184.000	626,273			
SBD9Y9-B7-0	BASIC-FIT NV	B	09/16/2021	GOLDMAN, SACHS & CO.	6.000	272			
070830-10-4	BATH AND BODY WORKS INC		08/03/2021	EXCHANGE	217.000	1,997			
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,819.000	272,892			
071813-10-9	BAXTER INTL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,911.000	743,523			
S50692-11-0	BAYER AG ORD NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	11,142.000	620,019			
S55019-06-1	BBVA(BILB-VIZ-ARG) EUR0.49	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	35,924.000	234,500			
07373V-10-5	BEAM THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	81.000	8,090			
075887-10-9	BECTON DICKINSON		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,495.000	866,341			
07725L-10-2	BEIGENE ADR REPRESENTING LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	156.000	42,969			
079823-10-0	BELLRING BRANDS INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,102.000	162,499			
G1191G-13-8	BERKELEY GROUP HOLDINGS (THE) PLC	B	09/06/2021	EXCHANGE	2,815.750	172,702			
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		08/20/2021	ALLSTATE LIFE INSURANCE CO	27,198.000	7,754,966			
086516-10-1	BEST BUY CO INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,940.000	212,934			
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	23,467.000	746,998			
G10879-10-7	BHP GROUP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	14,367.000	423,195			
G1093E-10-8	BIG YELLOW GROUP PLC	B	08/18/2021	Various	21,883.000	437,295			
09077B-10-4	BIOATLA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,527.000	100,120			
09062X-10-3	BIOGEN INC		08/20/2021	Various	1,567.000	530,331			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	10,467.000	565,427			
09180C-10-6	BJS RESTAURANTS INC		09/21/2021	Various	5,790.000	218,534			
09247X-10-1	BLACKROCK INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	889.000	803,460			
09260D-10-7	BLACKSTONE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,320.000	476,798			
093712-10-7	BLOOM ENERGY CLASS A CORP		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	460.000	9,783			
097023-10-5	BOEING CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,617.000	1,403,863			
09857L-10-8	BOOKING HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	438.000	909,227			
099724-10-6	BORG WARNER INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,112.000	174,842			
101137-10-7	BOSTON SCI ENTIFIC CORP COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	25,314.000	1,120,651			
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		09/14/2021	GOLDMAN, SACHS & CO.	112.000	4,635			
S07980-59-2	BP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	44,969.000	176,176			
104674-10-6	BRADY CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,574.000	286,838			
J04578-12-6	BRIDGESTONE	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,800.000	172,411			

SCHEDULE D - PART 3

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109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		09/14/2021	Various	2,811.000	393,394			
109696-10-4	BRINKS COMPANY		09/14/2021	GOLDMAN, SACHS & CO.	20.000	1,447			
110122-10-8	BRISTOL MYERS SQUIBB CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	23,965.000	1,641,842			
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	23,168.000	842,204			
11120U-10-5	BRIXMOR PROPERTY GROUP INC		08/18/2021	Various	6,660.000	150,610			
11135F-10-1	BROADCOM INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,947.000	2,816,083			
11135E-20-3	BROADSTONE NET LEASE INC		09/14/2021	GOLDMAN, SACHS & CO.	95.000	2,510			
SBM94W-M2-1	BROOKFIELD ASSET MANAGEMENT REINSU	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	212.000	12,711			
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	08/20/2021	Various	30,772.000	1,675,068			
115637-20-9	BROWN FORM AN CORP CLASS B		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,251.000	223,766			
117043-10-9	BRUNSWICK CORP.		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,074.000	498,876			
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	256,565.000	597,675			
12008R-10-7	BUILDERS FIRSTSOURCE		09/14/2021	GOLDMAN, SACHS & CO.	36.000	1,883			
G16968-11-0	BUNZL	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,348.000	378,425			
122017-10-6	BURLINGTON STORES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	686.000	239,339			
124155-10-2	BUTTERFLY NETWORK INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	372.000	4,602			
127097-10-3	CABOT OIL + GAS CORP COM		09/14/2021	Various	332.000	4,978			
127190-30-4	CACI INTERNATIONAL SERVICES		09/14/2021	GOLDMAN, SACHS & CO.	1.000	252			
S21627-60-9	CAE INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,034.000	81,045			
E2427M-12-3	CAIXABANK SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	244,902.000	735,964			
128030-20-2	CAL MAINE FOODS		09/14/2021	GOLDMAN, SACHS & CO.	81.000	2,921			
13100M-50-9	CALIX INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,811.000	292,532			
133131-10-2	CAMDEN PROP		08/20/2021	Various	3,999.000	586,056			
S21661-60-8	CAMECO CORP COM	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	463.000	7,209			
S21705-25-6	CANADIAN IMP BANK COM NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	21,272.000	2,427,095			
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,195.000	295,985			
13765N-10-7	CANNAE HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	279.000	8,839			
SBYTN3-W0-0	CANOPY GROWTH CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,593.000	174,156			
F13587-12-0	CAP GEMINI	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,832.000	848,795			
S64201-29-6	CAPITALAND INTREGRATED COMMERCIAL TRUST	B	09/13/2021	DISTRIBUTION	51,521.480	52,117			
SBNHXF-J6-2	CAPITALAND INVESTMENT LTD	B	09/13/2021	DISTRIBUTION	333,100.000	605,342			
14149Y-10-8	CARDINAL HEALTH INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,939.000	99,509			
141619-10-6	CARDIOVASCULAR SYSTEMS INC		09/14/2021	GOLDMAN, SACHS & CO.	136.000	4,782			
14161W-10-5	CARDLYTICS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,110.000	164,179			
S41692-19-5	CARLSBERG AS CL B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,153.000	541,738			
SB4Y02-30-1	CARMILA SA	B	09/16/2021	GOLDMAN, SACHS & CO.	103.000	1,534			
143658-30-0	CARNIVAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	22,148.000	479,726			
F13923-11-9	CARREFOUR EUR2.50	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	11,643.000	233,077			
14448C-10-4	CARRIER GLOBAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,899.000	712,670			
146229-10-9	CARTER'S INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,696.000	573,815			
14713L-10-2	CASA SYSTEMS INC		09/14/2021	GOLDMAN, SACHS & CO.	216.000	1,436			
147448-10-4	CASELLA WASTE SYSTEMS INC-A		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,581.000	388,214			
147528-10-3	CASEYS GENERAL STORES, INC.		09/08/2021	Various	1,750.000	349,326			
W2084X-10-7	CASTELLUM	B	09/02/2021	Various	19,797.000	562,071			
149123-10-1	CATERPILLAR INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,849.000	1,400,278			
149568-10-7	CAVCO INDUSTRIES		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,674.000	412,507			
S21715-73-5	CDN NAT RES COM NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,670.000	202,165			
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,156.000	971,409			
15117B-20-2	CELLDEX THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	53.000	2,825			
SB1P76-L5-6	CELLECTIS SA	B	09/16/2021	GOLDMAN, SACHS & CO.	95.000	1,293			
E2R41M-10-4	CELLNEX TELECOM SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,764.000	689,934			
15118V-20-7	CELSIUS HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	71.000	6,319			
15135B-10-1	CENTENE CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	994.000	63,527			
SB01NX-Q4-1	CENTERRA GOLD INC	B	09/16/2021	GOLDMAN, SACHS & CO.	211.000	1,516			
SBG5KQ-W0-4	CERES POWER HOLDINGS PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	164.000	2,676			

SCHEDULE D - PART 3

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15687V-10-9	CERTARA		09/14/2021	Various	8,781.000	249,044			
Q2261V-10-3	CHALICE GOLD MINES LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	335.000	1,927			
S67263-00-4	CHALLENGER LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	250.000	1,183			
SBLD1S-B3-5	CHAMPION IRON LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	220.000	862			
15872M-10-4	CHAMPIONX CORP		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	454.000	10,722			
808513-10-5	CHARLES SCHWAB		08/20/2021	ALLSTATE LIFE INSURANCE CO	11,147.000	792,106			
16115Q-30-8	CHART INDUSTRIES INC		09/14/2021	Various	2,077.000	355,496			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,250.000	2,553,005			
163092-10-9	CHEGG INC		09/14/2021	GOLDMAN, SACHS & CO.	5.000	378			
16359R-10-3	CHEMED CORP		09/14/2021	Various	749.000	344,579			
165167-73-5	CHESAPEAKE ENERGY CORP		09/14/2021	GOLDMAN, SACHS & CO.	129.000	7,958			
166764-10-0	CHEVRON CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	14,951.000	1,409,730			
169656-10-5	CHIPOTLE MEXICAN GRILL		08/20/2021	ALLSTATE LIFE INSURANCE CO	511.000	955,948			
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,406.000	218,334			
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	11,031.000	799,817			
171779-30-9	CIENA CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,703.000	258,477			
125523-10-0	CIGNA CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,774.000	778,123			
G2143T-10-3	CIMPRESS PLC	D	09/14/2021	GOLDMAN, SACHS & CO.	24.000	2,037			
172062-10-1	CINCINNATI FINL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	910.000	110,738			
17243V-10-2	CINEMARK HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	15,263.000	212,766			
SB682F-M6-1	CINEPLEX INC	B	09/16/2021	GOLDMAN, SACHS & CO.	19.000	201			
G219AH-10-0	CINEWORLD GROUP PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	962.000	805			
172908-10-5	CINTAS COR P COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	885.000	346,371			
172755-10-0	CIRRUS LOGIC INC		09/14/2021	GOLDMAN, SACHS & CO.	23.000	2,002			
17275R-10-2	CISCO SYS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	58,320.000	3,339,986			
172967-42-4	CITIGROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	11,365.000	793,732			
174610-10-5	CITIZENS FINANCIAL GROUP		08/20/2021	ALLSTATE LIFE INSURANCE CO	16,386.000	686,246			
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	20,120.000	134,317			
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	34,320.000	253,346			
G21810-10-9	CLARIVATE PLC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,378.000	169,620			
184499-10-1	CLEAN ENERGY FUELS CORP		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	1,185.000	8,700			
184496-10-7	CLEAN HARBORS		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,809.000	382,614			
18453H-10-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	36.000	89			
185123-10-6	CLEARWATER ANALYTICS HOLDINGS INC		09/24/2021	GOLDMAN, SACHS & CO.	9,057.000	163,026			
189054-10-9	CLOROX CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,412.000	583,793			
18914U-10-0	CLOUDERA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	27,670.000	441,060			
18915M-10-7	CLOUDFLARE INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,063.000	125,593			
Y1660Q-10-4	CLP HOLDINGS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,500.000	75,199			
12571T-10-0	CMC MATERIALS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,456.000	295,629			
12572Q-10-5	CME GROUP INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,710.000	1,131,037			
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	43,933.000	702,455			
191216-10-0	COCA COLA CO.		08/20/2021	ALLSTATE LIFE INSURANCE CO	36,311.000	2,064,643			
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,813.000	218,637			
S41779-88-5	COFINIMMO	B	08/20/2021	Various	1,869.000	309,174			
192422-10-3	COGNEX CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,528.000	211,240			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,405.000	485,435			
19249H-10-3	COHERUS BIOSCIENCES INC		09/14/2021	GOLDMAN, SACHS & CO.	337.000	5,419			
Q26203-40-8	COLES GROUP LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	25,242.000	334,027			
20030N-10-1	COMCAST CORP NEW CL A		08/20/2021	ALLSTATE LIFE INSURANCE CO	57,575.000	3,394,622			
200525-10-3	COMMERCE BANCSHARES, INC.		09/20/2021	Various	4,560.000	313,097			
SB90LK-T4-1	COMMERZBANK AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	27,513.000	166,453			
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,209.000	888,325			
SBD6K4-57-9	COMPASS GROUP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	23,874.000	476,678			
205887-10-2	CONAGRA BRANDS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,827.000	94,818			
209115-10-4	CONSOLIDATED EDISON INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,524.000	116,876			

SCHEDULE D - PART 3

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

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21036P-10-8	CONSTELLAT ION BRANDS INC CL A		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,278.000	273,339			
D16212-14-0	CONTINENTAL AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	431.000	56,701			
218352-10-2	CORCEPT THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	127.000	2,606			
N22717-10-7	CORE LABORATORIES		09/14/2021	GOLDMAN, SACHS & CO.	96.000	2,677			
21925Y-10-3	CORNERSTONE ONDEMAND INC		09/14/2021	GOLDMAN, SACHS & CO.	106.000	6,069			
219350-10-5	CORNING IN C COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,089.000	535,209			
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		09/14/2021	GOLDMAN, SACHS & CO.	122.000	3,340			
22052L-10-4	CORTEVA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,693.000	242,237			
22160K-10-5	COSTCO WHS L CORP NEW COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,492.000	3,857,576			
222070-20-3	COTY INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	19.000	158			
22266L-10-6	COUPA SOFTWARE INC		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	351.000	75,629			
222795-50-2	COUSINS PROPERTIES REIT INC		09/13/2021	MORGAN STANLEY	10,866.000	409,200			
22304C-10-0	COVETRUS INC		08/20/2021	Various	12,765.000	278,551			
225310-10-1	CREAD ACCEPTANCE CORP		09/14/2021	GOLDMAN, SACHS & CO.	7.000	4,248			
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	48,125.000	659,315			
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	15,687.000	160,185			
SB67C8-W8-3	CRESCENT POINT ENERGY	B	09/16/2021	Various	1,307.000	4,988			
S41822-49-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,270.000	471,403			
227046-10-9	CROCS INC		09/14/2021	GOLDMAN, SACHS & CO.	37.000	5,527			
G25536-15-5	CRODA INTERNATIONAL PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,786.000	222,981			
22717L-10-1	CRONOS GROUP INC	B	09/16/2021	GOLDMAN, SACHS & CO.	92.000	546			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		08/20/2021	Various	1,560.000	373,538			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		08/20/2021	Various	8,469.000	1,670,157			
228368-10-6	CROWN HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,473.000	477,761			
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,469.000	1,827,582			
126408-10-3	CSX CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	52,779.000	1,772,847			
229663-10-9	CUBESMART		08/26/2021	Various	29,222.000	1,510,551			
229899-10-9	CULLEN FROST BANKERS, INC.		08/20/2021	Various	2,788.000	310,996			
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		08/20/2021	Various	16,500.000	291,881			
126650-10-0	CVS HEALTH CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,671.000	1,151,508			
M2682V-10-8	CYBER ARK SOFTWARE LTD		08/20/2021	ALLSTATE LIFE INSURANCE CO	820.000	127,420			
23283R-10-0	CYRUSONE REIT INC		08/18/2021	Various	1,183.000	87,910			
23282W-60-5	CYTOKINETICS INC		09/14/2021	GOLDMAN, SACHS & CO.	62.000	2,052			
23331A-10-9	D R HORTON INC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,813.000	635,244			
S62500-25-1	DAIFUKU LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	900.000	75,898			
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	34,600.000	672,117			
SB0J7D-91-9	DAIICHI SANKYO LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	23,700.000	530,096			
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,800.000	1,359,346			
SBJQZC-27-8	DAILY MAIL AND GENERAL TRUST NON V	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,068.000	320,887			
D1668R-12-3	DAIMLERCHRYSLER	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,733.000	140,915			
J11718-11-1	DAIWA SECURITIES	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	75,800.000	403,006			
235851-10-2	DANAHER CO RP COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,121.000	4,195,965			
K22272-11-4	DANSKE BANK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	24,204.000	410,733			
237194-10-5	DARDEN RESTAURANTS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,320.000	454,043			
SB1722-W1-7	DART GROUP PLC	B	08/04/2021	BANK OF AMERICA/MERRILL LYNCH	127.000	2,250			
238337-10-9	DAVE AND BUSTERS ENTERTAINMENT INC		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	372.000	12,105			
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,639.000	348,744			
S61752-03-6	DBS GROUP HOLDINGS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	67,400.000	1,479,102			
Q3147X-11-5	DE GREY MINING LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	1,352.000	1,050			
24344T-10-1	DECIPHERA PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	208.000	6,612			
243537-10-7	DECKERS OUTDOOR CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	402.000	171,907			
244199-10-5	DEERE & CO.		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,540.000	1,988,749			
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A		09/15/2021	GOLDMAN, SACHS & CO.	1,985.000	53,595			
24665A-10-3	DELEK US HOLDINGS INC		09/14/2021	Various	7,607.000	107,185			
SBZCNB-42-5	DELIVERY HERO	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,668.000	499,519			

SCHEDULE D - PART 3

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24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		09/01/2021	Various	16,187.000	1,591,960			
24790A-10-1	DENBURY INC		09/14/2021	GOLDMAN, SACHS & CO.	106.000	7,097			
24869P-10-4	DENNYS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	14,994.000	228,808			
J12075-10-7	DENSO CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	600.000	40,282			
24906P-10-9	DENTSPLY SIRONA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,347.000	320,178			
J1207N-10-8	DENTSU GROUP INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,400.000	271,928			
25058X-10-5	DESKTOP METAL INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	651.000	5,097			
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	31,455.000	385,380			
D1882G-11-9	DEUTSCHE BOERSE AG OMN STK NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,705.000	475,001			
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	64,167.000	1,392,007			
D2046U-17-6	DEUTSCHE WOHNEN	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,033.000	558,311			
252131-10-7	DEXCOM INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,367.000	691,087			
Q3190P-10-0	DEXUS PROPERTY GROUP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	33,047.000	249,152			
G42089-11-3	DIAGEO	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	29,952.000	1,454,610			
253031-10-8	DICERNA PHARMACEUTICALS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,293.000	84,486			
253393-10-2	DICKS SPORTING GOODS		09/14/2021	GOLDMAN, SACHS & CO.	77.000	10,052			
253868-10-3	DIGITAL REALTY TRUST INC		09/29/2021	Various	5,967.000	934,737			
25400W-10-2	DIGITAL TURBINE INC		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	203.000	12,845			
25401T-10-8	DIGITALBRIDGE GROUP INC CLASS A		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	1,310.000	8,876			
254709-10-8	DISCOVER FINL SVCS		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,284.000	1,168,020			
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,721.000	71,970			
25470M-10-9	DISH NETWORK CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,771.000	284,517			
254687-10-6	DISNEY WALT CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	25,635.000	4,441,264			
G28923-10-3	DIVERSEY HOLDINGS LTD		08/20/2021	Various	9,558.000	147,227			
R1R15X-10-0	DNB BANK	B	08/20/2021	Various	74,074.000	1,381,160			
256163-10-6	DOCUSIGN INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,268.000	363,713			
256677-10-5	DOLLAR GENERAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,314.000	1,235,346			
256746-10-8	DOLLAR TREE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,464.000	147,952			
25960R-10-5	DOUGLAS DYNAMICS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,483.000	126,154			
260003-10-8	DOVER CORP COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,537.000	954,690			
260557-10-3	DOW INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	10,945.000	662,720			
26622P-10-7	DOXIMITY INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	653.000	48,524			
26142R-10-4	DRAFTKINGS INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,190.000	61,333			
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,438.000	231,286			
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,120.000	1,022,033			
23345M-10-7	DT MIDSTREAM INC		09/14/2021	Various	4,261.000	157,780			
233331-10-7	DTE ENERGY CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,953.000	475,032			
264120-10-6	DUCK CREEK TECH INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,354.000	143,451			
26441C-20-4	DUKE ENERGY HLDG CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,136.000	335,176			
264411-50-5	DUKE RLTY CORP		08/20/2021	Various	7,597.000	384,895			
26603R-10-6	DUOLINGO INC CLASS A		07/28/2021	GOLDMAN, SACHS & CO.	100.000	10,200			
26614N-10-2	DUPONT DE NEMOURS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	11,684.000	851,997			
26701L-10-0	DUTCH BROS INC CLASS A		09/15/2021	BANK OF AMERICA/MERRILL LYNCH	357.000	8,211			
D24914-13-3	E.ON AG OMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12,439.000	163,761			
29788T-10-3	E2OPEN PARENT HOLDINGS INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	174.000	2,057			
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,381.000	948,615			
27579R-10-4	EAST WEST BANCORP INC		09/14/2021	GOLDMAN, SACHS & CO.	74.000	5,284			
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES INC		09/14/2021	GOLDMAN, SACHS & CO.	280.000	5,886			
277276-10-1	EASTGROUP PROPERTY		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,977.000	520,141			
SB7KR2-P8-8	EASYJET PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	83.000	696			
G29183-10-3	EATON CORP PLC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,071.000	679,613			
278642-10-3	EBAY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,632.000	337,349			
278865-10-0	ECOLAB INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,246.000	936,243			
27923Q-10-9	ECOVYST INC		08/20/2021	Various	20,686.000	234,018			
28176E-10-8	EDWARDS LIFESCIENCES CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,633.000	1,490,062			

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S63072-00-3	EISAI LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,200.000	433,787			
SB0NJJ-17-9	ELECTRICITE DE FRA COM STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,207.000	134,353			
Q34521-10-6	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	188.000	499			
285512-10-9	ELECTRONIC ARTS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,168.000	164,221			
S02418-54-9	ELEMENTIS PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	528.000	1,123			
532457-10-8	ELI LILLY & CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	10,916.000	2,951,686			
SBK5MW-J3-3	EMBRACER GROUP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,384.000	117,804			
SBMDTR-73-1	EMBRACER GROUP	B	09/29/2021	EXCHANGE	11,642.000	124,871			
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		09/14/2021	GOLDMAN, SACHS & CO.	44.000	2,519			
291011-10-4	EMERSON ELEC CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	16,958.000	1,716,658			
292104-10-6	EMPIRE STATE REALTY REIT CLASS A I		09/14/2021	GOLDMAN, SACHS & CO.	134.000	1,333			
E41759-10-6	ENAGAS S.A.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,974.000	233,682			
S24661-49-8	ENBRIDGE INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	24,330.000	904,920			
29261A-10-0	ENCOMPASS HEALTH CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,415.000	494,147			
Q3482R-10-3	ENDEAVOUR GROUP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	19,387.000	98,779			
E41222-11-3	ENDESA SA EUR1.2	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,384.000	155,089			
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	116,495.000	1,077,870			
G303AF-10-6	ENERGEAN PLC	B	09/16/2021	Various	249.000	2,372			
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	11,638.000	282,571			
29275Y-10-2	ENERSYS		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,798.000	325,716			
S71450-56-3	ENI SPA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	116,247.000	1,368,025			
29364G-10-3	ENTERGY CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,548.000	173,051			
29404K-10-6	ENVESTNET INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,442.000	342,078			
29415F-10-4	ENVISTA HOLDINGS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,325.000	294,245			
W25918-12-4	EPIROC CLASS A	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	31,731.000	665,337			
29444U-70-0	EQUINIX REIT INC		08/20/2021	Various	2,164.000	1,794,564			
294600-10-1	EQUITRANS MIDSTREAM CORP		09/14/2021	GOLDMAN, SACHS & CO.	130.000	1,209			
294628-10-2	EQUITY COMMONWEALTH REIT		09/14/2021	GOLDMAN, SACHS & CO.	365.000	9,548			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		08/20/2021	Various	16,118.000	1,336,935			
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		08/18/2021	Various	6,262.000	520,653			
W26049-11-9	ERICSSON NAMN-AKTIER B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	39,868.000	446,896			
S52898-37-6	ERSTE GROUP BANK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	11,271.000	442,836			
296315-10-4	ESCO TECHNOLOGIES INC		09/14/2021	GOLDMAN, SACHS & CO.	53.000	4,220			
29664W-10-5	ESPERION THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	308.000	3,570			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,358.000	374,942			
297178-10-5	ESSEX PROPERTY		09/13/2021	MORGAN STANLEY	3,212.000	1,052,970			
F31668-10-0	ESSILORLUXOTTICA SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,360.000	628,047			
SBF1K7-P7-9	ESSITY CLASS B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	21,822.000	693,272			
G31249-10-8	ESTABLISHMENT LABS INC	D	09/14/2021	GOLDMAN, SACHS & CO.	16.000	1,131			
518439-10-4	ESTEE LAUDER COS.		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,093.000	1,667,448			
G31402-10-3	EURASIA MINING PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	3,448.000	1,310			
N31068-19-5	EUROCOMMERCIAL PROPERTIES NV	B	09/15/2021	EXCHANGE	28.000	545			
L31839-13-4	EUROFINS SCIENTIFIC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,810.000	388,253			
30040W-10-8	EVERSOURCE ENERGY		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,211.000	839,859			
30050B-10-1	EVOLENT HEALTH INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	51.000	1,339			
W3287P-11-5	EVOLUTION GAMING GROUP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,088.000	169,656			
SB3X0F-91-7	EVOLUTION MINING LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	29,011.000	83,106			
30063P-10-5	EXACT SCIENCES CORP		08/20/2021	Various	2,877.000	274,452			
30161N-10-1	EXELON CORP COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,757.000	427,254			
30212W-10-0	EXP WORLD HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	12.000	532			
302130-10-9	EXPEDITORS INTL WA INC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	811.000	99,047			
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,599.000	973,517			
30231G-10-2	EXXON MOBIL CORP		08/20/2021	Various	34,712.000	1,849,868			
302491-30-3	F M C CORP.		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,103.000	363,321			
W7888D-19-9	FABEGE	B	09/02/2021	BANK OF AMERICA/MERRILL LYNCH	16,874.000	303,024			

SCHEDULE D - PART 3

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

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30303M-10-2	FACEBOOK INC		08/20/2021	Various	36,569.000	12,983,674			
J13440-10-2	FANUC LTD JPY50	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,200.000	681,936			
J1346E-10-0	FAST RETAILING CO	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	600.000	400,200			
311900-10-4	FASTENAL CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,745.000	151,140			
SB0LC9-F2-8	FASTIGHETS BALDER B	B	09/02/2021	Various	12,561.000	880,512			
31188V-10-0	FASTLY INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	340.000	14,984			
S44004-46-3	FAURECIA SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,365.000	116,344			
31428X-10-6	FEDEX CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,069.000	821,142			
G3421J-10-6	FERGUSON LTD		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,982.000	820,150			
SBD6G5-07-6	FERRARI NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,166.000	248,125			
E49512-11-9	FERROVIAL SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12,059.000	349,713			
315720-80-8	FIBROGEN INC		09/14/2021	GOLDMAN, SACHS & CO.	398.000	4,589			
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,218.000	1,187,924			
316773-10-0	FIFTH THIRD BANCORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	14,950.000	558,682			
31846B-10-8	FIRST ADVANTAGE CORP		09/30/2021	Various	8,120.000	180,457			
320209-10-9	FIRST FINL BANCORP		08/20/2021	Various	12,477.000	285,747			
32051X-10-8	FIRST HAWAIIAN INC		09/20/2021	Various	13,230.000	355,703			
320517-10-5	FIRST HORIZON CORP		08/20/2021	Various	28,062.000	437,326			
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		08/18/2021	Various	8,183.000	449,414			
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,129.000	316,670			
32076V-10-3	FIRST MAJESTIC SILVER CORP	B	09/16/2021	GOLDMAN, SACHS & CO.	195.000	2,358			
33616C-10-0	FIRST REPUBLIC BANK		08/20/2021	ALLSTATE LIFE INSURANCE CO	658.000	127,955			
336433-10-7	FIRST SOLAR		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,843.000	357,361			
33767D-10-5	FIRSTCASH INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,074.000	423,425			
337738-10-8	FISERV INC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	10,484.000	1,218,765			
M4R82T-10-6	FIVERR INTERNATIONAL LTD	D	09/16/2021	GOLDMAN, SACHS & CO.	2.000	389			
343412-10-2	FLUOR CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	16,521.000	258,554			
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,563.000	662,496			
31620R-30-3	FNF GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	10,299.000	497,854			
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		09/14/2021	Various	6,629.000	322,511			
S57871-15-4	FOMENTO CONST Y CONTR	B	07/06/2021	STOCK DIV.	4.840	46			
345370-86-0	FORD MTR C O DEL COM PAR U		08/20/2021	ALLSTATE LIFE INSURANCE CO	60,307.000	764,090			
34631B-10-1	FORGEROCK INC CLASS A		09/16/2021	MORGAN STANLEY	161.000	4,025			
346375-10-8	FORMFACTOR INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,484.000	294,819			
S60862-53-9	FORTESCUE METALS GROUP LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	25,736.000	369,174			
S23472-00-4	FORTIS INC COM	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	20,005.000	906,796			
34959J-10-8	FORTIVE CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,128.000	229,783			
X2978Z-11-8	FORTUM OYJ EUR3.40	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	17,790.000	517,160			
S23830-33-4	FORTUNA SILVER MINES INC	B	07/06/2021	MERGER	547.030	2,967			
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,866.000	376,510			
F6866T-10-0	FRANCE TELECOM	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	29,778.000	336,976			
SB29NF-31-2	FRANCO NEVADA CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,927.000	843,563			
354613-10-1	FRANKLIN RES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,440.000	228,036			
35952H-60-1	FUELCELL ENERGY INC		09/14/2021	GOLDMAN, SACHS & CO.	964.000	6,208			
36118L-10-6	FUTU HOLDINGS ADR LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	484.000	41,769			
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	34,000.000	204,497			
SB1FW7-51-5	GALP ENERGIA SGPS SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	23,872.000	231,861			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		09/29/2021	GOLDMAN, SACHS & CO.	24,713.000	1,167,985			
H2906T-10-9	GARMIN LTD		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,108.000	184,814			
366651-10-7	GARTNER GROUP INC NEW		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,177.000	356,231			
G39108-10-8	GATES INDUSTRIAL PLC		08/20/2021	Various	13,784.000	221,841			
361448-10-3	GATX CORP.		08/31/2021	Various	3,923.000	339,014			
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,369.000	195,667			
SB0C2C-03-8	GDF SUEZ CMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	25,157.000	357,404			
369550-10-8	GENERAL DYNAMICS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,063.000	207,806			

SCHEDULE D - PART 3

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369604-30-1	GENERAL ELECTRIC		08/20/2021	Various	16,460.880	1,497,273			
370334-10-4	GENERAL MLS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,582.000	455,906			
37045V-10-0	GENERAL MOTORS CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	24,252.000	1,190,288			
S45957-39-6	GENMAB	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	488.000	227,551			
372460-10-5	GENUINE PARTS CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,486.000	427,035			
36168Q-10-4	GFL ENVIRONMENTAL SUBORDINATE VOTI	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	358.000	11,847			
H3238Q-10-2	GIVAUDAN SA REG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	356.000	1,784,654			
377322-10-2	GLAUKOS CORP		09/08/2021	Various	4,509.000	234,106			
S09252-88-3	GLAXOSMITHKLINE PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	43,313.000	892,580			
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	295,839.000	1,236,952			
378973-40-8	GLOBALSTAR INC		09/14/2021	GOLDMAN, SACHS & CO.	21.000	37			
37959E-10-2	GLOBE LIFE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,360.000	318,763			
379577-20-8	GLOBUS MEDICAL INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,977.000	384,523			
G87976-10-9	GO-AHEAD GROUP PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	88.000	1,050			
380237-10-7	GODADDY INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,252.000	298,533			
SB03FY-Z4-4	GOODMAN GROUP UNITS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	20,662.000	331,726			
384313-50-8	GRAFTECH INTERNATIONAL LTD		09/14/2021	GOLDMAN, SACHS & CO.	375.000	4,020			
384637-10-4	GRAHAM HOLDINGS COMPANY CO CLASS B		09/14/2021	GOLDMAN, SACHS & CO.	7.000	4,105			
384802-10-4	GRAINGER W W INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	683.000	293,458			
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	09/02/2021	BANK OF AMERICA/MERRILL LYNCH	23,675.000	652,186			
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO	19,585.000	378,186			
SBF5H9-P8-8	GREAT PORTLAND ESTATES REIT PLC	B	08/18/2021	BANK OF AMERICA/MERRILL LYNCH	7,722.000	83,120			
391416-10-4	GREAT WESTERN BANCORP INC		09/15/2021	Various	10,578.000	322,221			
39304D-10-2	GREEN DOT CORP-CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,914.000	274,646			
E5706X-21-5	GRIFOLS SA CLASS A	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,653.000	116,189			
40171V-10-0	GUIDEWIRE SOFTWARE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,897.000	430,541			
G427A6-10-3	GVC HOLDINGS PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	899.000	22,564			
36262G-10-1	GXO LOGISTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	190.000	15,455			
405024-10-0	HAEMONETICS CORP		09/17/2021	Various	5,489.000	330,752			
405217-10-0	HAIN CELESTIAL GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,698.000	148,290			
406216-10-1	HALLIBURTON CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	19,253.000	349,442			
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	08/04/2021	BANK OF AMERICA/MERRILL LYNCH	3,063.000	1,596			
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		09/14/2021	Various	6,467.000	362,195			
SB1VZ0-M2-1	HARGREAVES LANSDOWN PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,608.000	93,229			
416515-10-4	HARTFORD FINANCIAL SVCS GRP		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,146.000	471,136			
418056-10-7	HASBRO INC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,604.000	246,807			
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		09/14/2021	GOLDMAN, SACHS & CO.	116.000	4,787			
421298-10-0	HAYWARD HOLDINGS INC		09/08/2021	Various	15,301.000	313,864			
40412C-10-1	HCA Healthcare Inc		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,796.000	1,182,214			
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		09/14/2021	GOLDMAN, SACHS & CO.	1,341.000	38,653			
42226A-10-7	HEALTHEQUITY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,491.000	281,316			
42250P-10-3	HEALTHPEAK PROPERTIES INC		08/20/2021	Various	31,319.000	1,103,297			
SB0CCH-46-3	HEINEKEN HOLDING	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,291.000	668,894			
S77925-59-2	HEINEKEN NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,867.000	637,133			
42328H-10-9	HELIOS TECHNOLOGIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,479.000	353,348			
SBYWH8-S0-4	HELLOFRESH	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,717.000	300,006			
S50024-65-2	HENKEL AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,607.000	504,250			
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	11,472.000	222,732			
F48051-10-0	HERMES INTERNATIONAL	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	199.000	283,555			
427746-10-2	HERON THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	481.000	5,690			
42809H-10-7	HESS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,475.000	348,155			
431284-10-8	HIGHWOODS PROPERTIES		08/18/2021	Various	2,738.000	125,413			
431636-10-9	HILLMAN SOLUTIONS CORP		09/14/2021	Various	29,088.000	352,061			
J20454-12-0	HITACHI	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	18,500.000	1,013,916			
Y3R29Z-10-7	HKT TRUST AND HKT LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	274,000.000	366,536			

SCHEDULE D - PART 3

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404251-10-0	HNI CORP		09/14/2021	GOLDMAN, SACHS & CO.	57.000	2,053			
436440-10-1	HOLOGIC, INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,759.000	440,909			
437076-10-2	HOME DEPOT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	19,437.000	6,276,207			
J22302-11-1	HONDA MOTOR CO., LTD.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	42,900.000	1,322,494			
438516-10-6	HONEYWELL INTERNATIONAL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,774.000	2,225,833			
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,800.000	351,901			
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		08/20/2021	ALLSTATE LIFE INSURANCE CO	418.000	43,150			
44107P-10-4	HOST HOTELS & RESORTS INC		08/20/2021	Various	56,271.000	896,637			
443201-10-8	HOWMET AEROSPACE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	10,773.000	342,043			
J22848-10-5	HOYA CORPORATION	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,800.000	1,492,692			
40434L-10-5	HP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,909.000	386,392			
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	191,807.000	1,029,173			
444097-10-9	HUDSON PACIFIC PROPERTIES IN		09/30/2021	Various	23,841.000	633,598			
444859-10-2	HUMANA INC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,698.000	702,446			
445658-10-7	HUNT TRANSPORT SVC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,752.000	300,521			
446150-10-4	HUNTINGTON BANCSHARES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	58,589.000	856,571			
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	603.000	120,696			
SBN96C-D6-3	I GOLD CORP	B	07/01/2021	DISTRIBUTION	737.200	1,365			
449253-10-3	IAA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,731.000	391,884			
SB288C-92-0	IBERDROLA	B	08/20/2021	Various	145,229.630	1,802,768			
F4931M-11-9	ICADE S.A.	B	08/18/2021	BANK OF AMERICA/MERRILL LYNCH	599.000	52,622			
G4705A-10-0	ICON PLC	D	07/01/2021	MERGER	98.560	21,274			
44930G-10-7	ICU MEDICAL		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,082.000	408,155			
45166V-10-6	IDEANOMICS INC		09/14/2021	GOLDMAN, SACHS & CO.	1,481.000	3,169			
45174J-50-9	IHEARTMEDIA INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	101.000	2,443			
452308-10-9	ILLINOIS TOOL WKS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,438.000	1,021,628			
452327-10-9	ILLUMINA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,099.000	987,286			
S04544-92-0	IMPERIAL TOBACCO GROUP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	17,457.000	361,031			
45332Y-10-9	INARI MEDICAL INC		09/14/2021	GOLDMAN, SACHS & CO.	80.000	6,482			
45337C-10-2	INCYTE CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO	877.000	65,345			
453836-10-8	INDEPENDENT BANK CORP MA		09/14/2021	GOLDMAN, SACHS & CO.	30.000	2,083			
D35415-10-4	INFINEON TECHNOLOGIES AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	29,299.000	1,145,849			
45667G-10-3	INFINERA CORP		09/14/2021	GOLDMAN, SACHS & CO.	368.000	3,080			
G4770L-10-6	INFORMA PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	40,024.000	289,356			
SBZ573-90-5	ING GROEP NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	61,270.000	808,488			
45687V-10-6	INGERSOLL RAND INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	10,103.000	502,523			
E64515-39-3	INMOBILIARIA COLONIAL SA	B	08/18/2021	Various	35,376.000	373,192			
45773H-20-1	INOVIO PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	752.000	5,663			
J2467E-10-1	INPEX CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	49,600.000	333,814			
457669-30-7	INSMED INC		09/14/2021	GOLDMAN, SACHS & CO.	187.000	5,105			
45784P-10-1	INSULET CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	663.000	195,459			
SB04YJ-V1-4	INTACT FINACIAL GROUP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,598.000	902,512			
458140-10-0	INTEL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	47,825.000	2,507,943			
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,891.000	1,500,255			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,959.000	546,421			
G4911B-10-8	INTERTEK GROUP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,595.000	256,575			
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		08/20/2021	ALLSTATE LIFE INSURANCE CO	670.000	100,098			
461202-10-3	INTUIT INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,861.000	3,185,102			
46120E-60-2	INTUITIVE SURGICAL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,491.000	1,573,959			
SBK6RR-H0-5	INVESTEC AUSTRALIA PROPERTY FUND_L	B	09/16/2021	GOLDMAN, SACHS & CO.	562.000	622			
SB8GG7-K6-6	INVESTEC GSF US DOLLAR MONEY FUND	D	07/01/2021	STOCK DIV.	77.160	1,544			
46185L-10-3	INVITAE CORP		09/14/2021	GOLDMAN, SACHS & CO.	24.000	714			
46187W-10-7	INVITATION HOMES INC		08/20/2021	Various	30,390.000	1,222,469			
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	283.000	6,152			
46266C-10-5	IQVIA HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,062.000	785,893			

SCHEDULE D - PART 3

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

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450056-10-6	IRHYTHM TECHNOLOGIES INC		09/14/2021	GOLDMAN, SACHS & CO.	70.000	4,292			
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	242.000	2,885			
S64671-04-3	ISUZU MOTORS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	13,800.000	177,833			
SB0130-H4-5	ITM POWER PLC	B	09/16/2021	Various	810.000	4,466			
J2501P-10-4	ITOCHU CORP JPY50	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	65,900.000	1,978,710			
46583P-10-2	IVERIC BIO INC		09/14/2021	GOLDMAN, SACHS & CO.	23.000	353			
46817M-10-7	JACKSON FINANCIAL INC CLASS A		09/14/2021	DISTRIBUTION	1,859.630	4,280			
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,400.000	243,934			
46590V-10-0	JBG SMITH PROPERTIES		08/20/2021	Various	11,610.000	343,126			
X40338-10-9	JERONIMO MARTINS EUR1	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,758.000	121,387			
477839-10-4	JOHN BEAN TECH		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,988.000	270,288			
478160-10-4	JOHNSON & JOHNSON		08/20/2021	ALLSTATE LIFE INSURANCE CO	30,103.000	5,375,493			
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,720.000	709,852			
48020Q-10-7	JONES LANG LASALLE INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,624.000	382,566			
46625H-10-0	JP MORGAN CHASE & CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	40,669.000	6,274,413			
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,035.000	613,750			
SBY07H-Z6-7	JUST EAT TAKEAWA NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,498.000	324,633			
SBMNQD-C1-1	KAMBI GROUP PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	2.000	52			
S64834-89-8	KANSAI ELECTRIC POWER INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,300.000	52,346			
485170-30-2	KANSAS CITY SOUTHERN		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,116.000	615,904			
J30642-16-9	KAO CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	13,600.000	829,092			
48576U-10-6	KARYOPHARM THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	503.000	2,812			
S62489-90-1	KDDI CORP JPY5000	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	17,900.000	543,659			
S64873-62-3	KEIO CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,300.000	279,951			
488401-10-0	KEMPER CORP		09/14/2021	Various	3,252.000	216,693			
489170-10-0	KENNAMETAL, INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,518.000	333,320			
F5433L-10-3	KERING SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	943.000	715,895			
G52416-10-7	KERRY A	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,445.000	1,082,576			
S44900-05-8	KESKO OYJ	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,244.000	224,349			
493267-10-8	KEYCORP NEW COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	25,909.000	511,444			
J32491-10-2	KEYENCE CORP JPY50	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,200.000	2,386,012			
SB3SGM-V5-2	KEYERA CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	718.000	16,446			
49427F-10-8	KILROY REALTY CORPORATION		08/18/2021	Various	4,944.000	326,424			
49446R-10-9	KIMCO REALTY CORP		08/04/2021	MERGER	1,126.390	23,136			
SBN85P-68-1	KINAXIS INC	B	09/16/2021	GOLDMAN, SACHS & CO.	5.000	789			
49456B-10-1	KINDER MORGAN INC DEL		08/20/2021	ALLSTATE LIFE INSURANCE CO	36,378.000	578,046			
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	48,971.000	236,493			
G5269C-10-1	KINIKSA PHARMACEUTICALS LTD CLASS		09/14/2021	GOLDMAN, SACHS & CO.	310.000	3,763			
W5139V-64-6	KINNEVIK CLASS B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,032.000	79,318			
SB03Z8-41-9	KINROSS GOLD CORP COM	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	42,251.000	238,330			
49714P-10-8	KINSALE CAPITAL GROUP INC		09/21/2021	Various	2,850.000	512,717			
497266-10-6	KIRBY CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,692.000	247,785			
S64937-45-1	KIRIN HOLDINGS CO	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	28,500.000	515,728			
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,286.000	124,158			
48251W-10-4	KKR AND CO INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,240.000	201,528			
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,738.000	377,382			
50015M-10-9	KODIAK SCIENCES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,097.000	96,646			
J35759-12-5	KOMATSU LTD NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	13,100.000	318,299			
N4297B-14-6	KON KPN NV EURO.24	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	128,680.000	408,042			
X4551T-10-5	KONE B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,723.000	466,556			
SBDQG3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,085.000	338,699			
50050N-10-3	KONTOOR BRANDS INC		09/14/2021	GOLDMAN, SACHS & CO.	25.000	1,350			
500754-10-6	KRAFT HEINZ ORD		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,478.000	349,075			
501044-10-1	KROGER CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,352.000	567,327			
J36662-13-8	KUBOTA CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	23,000.000	454,009			

SCHEDULE D - PART 3

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501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.	D	09/14/2021	GOLDMAN, SACHS & CO.	85.000	6,079			
502431-10-9	L3HARRIS TECHNOLOGIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	986.000	226,898			
50540R-40-9	LABORATORY CORP AMER HLDGS		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,645.000	498,057			
505743-10-4	LADDER CAPITAL CORP CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	172.000	1,902			
F01764-10-3	L'AIR LIQUIDE S.A.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,516.000	1,154,035			
512807-10-8	LAM RESEARCH CORP.		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,094.000	631,391			
513272-10-4	LAMB WESTON HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,343.000	285,465			
515098-10-1	LANDSTAR SYSTEMS INC		09/20/2021	Various	2,086.000	325,961			
516544-10-3	LANTHEUS HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	58.000	1,426			
S65062-67-1	LASERTEC CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	200.000	35,354			
518613-20-3	LAUREATE EDUCATION INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	7.000	119			
G54050-10-2	LAZARD LTD CL A		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,269.000	377,232			
505336-10-7	LA-Z-BOY CHAIR CO.		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,348.000	151,615			
50189K-10-3	LCI INDUSTRIES		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,185.000	441,250			
SB9G6L-89-3	LEG IMMOBILIEN AG	B	08/20/2021	Various	5,034.000	812,590			
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	130,442.000	465,304			
F56196-18-5	LEGRAND	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,843.000	208,107			
52567D-10-7	LEMONADE INC		09/14/2021	GOLDMAN, SACHS & CO.	120.000	8,509			
52603A-20-8	LENDINGCLUB CORP		09/14/2021	GOLDMAN, SACHS & CO.	207.000	5,951			
52603B-10-7	LENDINGTREE INC		09/14/2021	GOLDMAN, SACHS & CO.	42.000	6,430			
526057-10-4	LENNAR COR P CL A		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,332.000	553,355			
526107-10-7	LENNOX INTERNATIONAL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	255.000	84,201			
527064-10-9	LESLIES INC		09/21/2021	Various	11,654.000	254,453			
50187A-10-7	LHC GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,823.000	318,806			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,854.000	899,252			
53223X-10-7	LIFE STORAGE INC		08/20/2021	Various	6,563.000	785,139			
53229C-10-7	LIGHTSPEED COMMERCE INC	B	08/20/2021	Various	6,336.000	559,575			
533900-10-6	LINCOLN ELEC HLDGS		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,892.000	531,530			
534187-10-9	LINCOLN NA TL CORP IN COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,423.000	550,864			
G5494J-10-3	LINDE PLC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	574.000	178,612			
SB0PB4-M7-2	LINK REIT	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	44,100.000	412,729			
535919-40-1	LIONS GATE ENTERTAINMENT VOTING CO		09/14/2021	GOLDMAN, SACHS & CO.	102.000	1,342			
536797-10-3	LITHIA MTRS INC		09/14/2021	GOLDMAN, SACHS & CO.	8.000	2,554			
53814L-10-8	LIVENT CORP		09/14/2021	GOLDMAN, SACHS & CO.	114.000	2,784			
501889-20-8	LKQ CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	10,574.000	537,476			
539481-10-1	LOBLAW COS LTD COM	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,945.000	411,238			
539830-10-9	LOCKHEED MARTIN CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,953.000	1,045,451			
540424-10-8	LOEWS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	14,475.000	791,059			
SB18ZR-K2-5	LOGITECH INTERNATIONAL	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,275.000	236,223			
S73333-78-3	LONZA GROUP AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	779.000	635,589			
F58149-13-3	L'OREAL CMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,123.000	2,326,349			
546347-10-5	LOUISIANA-PACIFIC CORP.		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,194.000	296,266			
548661-10-7	LOWES COS INC USD0.50		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,908.000	1,804,672			
502175-10-2	LTC PROPERTIES INC		09/14/2021	GOLDMAN, SACHS & CO.	204.000	6,858			
550021-10-9	LULULEMON ATHLETICA INC	C	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,602.000	635,177			
550241-10-3	LUMEN TECHNOLOGIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,462.000	152,659			
550424-10-5	LUMINAR TECHNOLOGIES INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	554.000	9,241			
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,558.000	3,979,918			
S61211-76-9	LYNAS CORPORATION LTD	B	09/16/2021	Various	1,050.000	5,919			
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,928.000	965,697			
SBKFB1-C6-1	M&G PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	59,516.000	170,084			
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		09/14/2021	GOLDMAN, SACHS & CO.	38.000	2,306			
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,544.000	651,779			
556099-10-9	MACROGENICS INC		09/14/2021	GOLDMAN, SACHS & CO.	188.000	5,114			
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	455.000	35,172			

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S65558-05-8	MAKITA CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,700.000	143,354			
565788-10-6	MARATHON DIGITAL HOLDINGS INC		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	238.000	6,408			
56585A-10-2	MARATHON PETROLEUM CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,155.000	442,246			
56600D-10-7	MARAVAI LIFESCIENCES HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	254.000	11,864			
57060D-10-8	MARKETAXESS HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	325.000	153,488			
571748-10-2	MARSH + MCLENNAN COS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,181.000	1,413,140			
SB1JQD-M8-7	MARSTONS PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	1,739.000	1,864			
573284-10-6	MARTIN MARIETTA MATERIALS		08/20/2021	ALLSTATE LIFE INSURANCE CO	900.000	335,637			
J39788-13-8	MARUBENI	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	77,900.000	619,412			
573874-10-4	MARVELL TECHNOLOGY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,482.000	382,308			
57636Q-10-4	MASTERCARD INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	15,104.000	5,396,810			
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,212.000	145,419			
580135-10-1	MCDONALDS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,267.000	2,198,410			
580589-10-9	MCGRATH RENTCORP.		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,433.000	303,882			
58155Q-10-3	MCKESSON CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	632.000	125,932			
584021-10-9	MEDALLIA INC		09/14/2021	GOLDMAN, SACHS & CO.	186.000	6,291			
58463J-30-4	MEDICAL PPTYS TRUST INC		08/20/2021	Various	162,275.000	3,277,490			
58502B-10-6	MEDNAX INC		09/14/2021	GOLDMAN, SACHS & CO.	66.000	1,921			
G5960L-10-3	MEDTRONIC PLC		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,249.000	1,708,194			
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,300.000	79,559			
SBNR5M-Z7-6	MELROSE INDUSTRIES PLC	B	08/31/2021	EXCHANGE	190,354.500	433,987			
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	146,635.000	330,310			
58733R-10-2	MERCADOLIBRE INC	C	08/20/2021	ALLSTATE LIFE INSURANCE CO	317.000	557,907			
58933Y-10-5	MERCK & CO. INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	32,874.000	2,579,294			
589378-10-8	MERCURY SYSTEMS INC		09/17/2021	Various	11,607.000	588,241			
589433-10-1	MEREDITH C ORP COM		09/14/2021	GOLDMAN, SACHS & CO.	13.000	541			
59001A-10-2	MERITAGE HOMES CORP		09/14/2021	GOLDMAN, SACHS & CO.	82.000	8,412			
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	08/18/2021	BANK OF AMERICA/MERRILL LYNCH	3,243.000	37,405			
59045L-10-6	MERSANA THERAPEUTICS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,864.000	75,229			
59151K-10-8	METHANEX CORP	A	08/20/2021	Various	9,357.000	283,817			
592688-10-5	METTLER TOLEDO INTERNATIONAL		08/20/2021	ALLSTATE LIFE INSURANCE CO	249.000	383,858			
552848-10-3	MGIC INVT CORP WIS		08/20/2021	ALLSTATE LIFE INSURANCE CO	24,191.000	354,882			
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		07/28/2021	GOLDMAN, SACHS & CO.	15,887.000	593,579			
552953-10-1	MGM RESORTS INTERNATIONAL		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,743.000	479,901			
55303J-10-6	MGP INGREDIENTS INC.		09/14/2021	GOLDMAN, SACHS & CO.	16.000	1,008			
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	119.000	622			
595017-10-4	MICROCHIP TECHNOLOGY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,233.000	466,360			
595112-10-3	MICRON TEC HNOLOGY INC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	14,854.000	1,043,939			
594918-10-4	MICROSOFT CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	99,371.000	29,490,332			
594972-40-8	MICROSTRATEGY INC CL A		09/14/2021	GOLDMAN, SACHS & CO.	21.000	12,988			
600544-10-0	MILLER HERMAN, INC.		07/20/2021	MERGER	235.520	10,410			
S66424-06-0	MINEBEA MITSUMI INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,800.000	146,948			
SBF2CV-V6-8	MIPS	B	09/16/2021	GOLDMAN, SACHS & CO.	21.000	2,476			
S61619-78-9	MIRVAC GROUP STAPLED UNITS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	114,863.000	251,284			
J43293-10-9	MISUMI GROUP INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,900.000	415,928			
SB1FP6-H5-3	MITCHELLS & BUTLERS PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	406.000	1,400			
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	75,600.000	630,178			
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	20,700.000	274,008			
J44002-12-9	MITSUBISHI HEAVY INDS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	16,100.000	418,390			
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	134,000.000	721,712			
S65973-02-6	MITSUI & CO NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,700.000	213,558			
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	24,600.000	539,361			
S65910-14-3	MIZUHO FINANCIAL GROUP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,310.000	147,038			
55306N-10-4	MKS INSTRUMENTS		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,725.000	242,225			
60770K-10-7	MODERNA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,289.000	1,235,118			

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60786M-10-5	MOELIS ORD CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,416.000	320,356			
60871R-20-9	MOLSON COORS BEVERAGE CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,400.000	259,470			
60878Y-10-8	MOMENTIVE GLOBAL INC		09/22/2021	Various	18,494.000	357,262			
609027-10-7	MONARCH CASINO & RESORT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,750.000	110,670			
609207-10-5	MONDELEZ INTERNATIONAL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,779.000	368,007			
SB01S2-L7-2	MONEX GROUP INC	B	09/16/2021	GOLDMAN, SACHS & CO.	400.000	2,163			
60937P-10-6	MONGODB INC CLASS A		08/20/2021	Various	1,318.000	478,302			
61174X-10-9	MONSTER BEVERAGE CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,250.000	801,735			
615369-10-5	MOODYS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,176.000	1,938,619			
617446-44-8	MORGAN STANLEY		08/20/2021	ALLSTATE LIFE INSURANCE CO	16,292.000	1,624,801			
S66026-48-5	MORINAGA MILK INDUSTRY LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,900.000	307,909			
617700-10-9	MORNINGSTAR INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,327.000	346,705			
S06043-16-0	MORRISON(WM.)SUPERMARKETS PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	61,047.000	232,058			
620076-30-7	MOTOROLA SOLUTIONS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	89.000	21,129			
553498-10-6	MSA SAFETY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,161.000	499,406			
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,386.000	321,085			
S25142-75-3	MTY FOOD GROUP INC	B	09/16/2021	GOLDMAN, SACHS & CO.	15.000	794			
J46840-10-4	MURATA MANUFACTURING CO LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,700.000	621,231			
626717-10-2	MURPHY OIL CORP		09/14/2021	GOLDMAN, SACHS & CO.	266.000	5,445			
62855J-10-4	MYRIAD GENETICS INC		08/20/2021	Various	10,569.000	351,747			
62878D-10-0	N-ABLE INC		07/20/2021	DISTRIBUTION	69.500	1,083			
J48454-10-2	NAMCO BANDAI HLDGS NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,600.000	497,300			
63009R-10-9	NANOSTRING TECHNOLOGIES INC		09/23/2021	GOLDMAN, SACHS & CO.	6,205.000	322,660			
632307-10-4	NATERA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,828.000	188,851			
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		08/20/2021	Various	11,853.000	429,230			
635017-10-6	NATIONAL BEVERAGE CORP		09/14/2021	GOLDMAN, SACHS & CO.	37.000	1,885			
SBDR05-C0-9	NATIONAL GRID PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	39,481.000	525,869			
637372-20-2	NATIONAL RESEARCH CORP		09/14/2021	GOLDMAN, SACHS & CO.	50.000	2,373			
637417-10-6	NATIONAL RETAIL PROPERTIES		09/14/2021	Various	8,601.000	402,318			
63845R-10-7	NATIONAL VISION HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,705.000	201,107			
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	45,130.000	884,712			
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	23,703.000	1,794,323			
G7S86Z-17-2	NATWEST GROUP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	255,909.000	737,605			
63947U-10-7	NCINO INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,134.000	128,189			
SB9B4F-J7-1	NEARMAP LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	1,687.000	2,355			
S66404-00-5	NEC CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,400.000	70,379			
640268-10-8	NEKTAR THERAPEUTICS		09/14/2021	GOLDMAN, SACHS & CO.	578.000	9,231			
SB02NR-83-4	NEL	B	09/16/2021	GOLDMAN, SACHS & CO.	1,064.000	1,631			
640491-10-6	NEOGEN CORP		09/21/2021	Various	3,977.000	173,166			
SB06YV-46-1	NESTE	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	11,007.000	623,369			
S71238-70-3	NESTLE SA PAR CHF1	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	35,214.000	4,456,604			
64110D-10-4	NETAPP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,063.000	163,513			
64110L-10-6	NETFLIX INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,419.000	3,490,074			
641110-10-4	NETGEAR INC		09/14/2021	GOLDMAN, SACHS & CO.	96.000	3,103			
64115T-10-4	NETSCOUT SYSTEMS INC		09/14/2021	GOLDMAN, SACHS & CO.	104.000	2,800			
64125C-10-9	NEUROCRINE BIOSCIENCES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,300.000	205,942			
646025-10-6	NEW JERSEY RESOURCES CORP.		09/14/2021	GOLDMAN, SACHS & CO.	191.000	6,889			
651587-10-7	NEW MARKET CORP		09/14/2021	GOLDMAN, SACHS & CO.	6.000	1,943			
64829B-10-0	NEW RELIC INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,971.000	295,919			
649604-50-1	NEW YORK MORTGAGE TRUST REIT INC		09/14/2021	GOLDMAN, SACHS & CO.	143.000	612			
650111-10-7	NEW YORK T IMES CO CL A		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,652.000	225,715			
651229-10-6	NEWELL RUBBERMAID INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,862.000	333,936			
651639-10-6	NEWMONT CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	15,617.000	882,673			
J4914X-10-4	NEXON LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,400.000	122,107			
65339F-10-1	NEXTERA ENERGY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	44,900.000	3,796,295			

SCHEDULE D - PART 3

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65343C-10-2	NEXTGEN HEALTHCARE INC		09/14/2021	GOLDMAN, SACHS & CO.	87.000	1,284			
SB00ZG-06-0	NIC SEMICONDUCTOR	B	09/16/2021	GOLDMAN, SACHS & CO.	193.000	6,687			
S66471-33-5	NICE LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	433.000	116,426			
J52968-10-4	NIDEC CORPORATION JPY50	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,800.000	752,425			
654106-10-3	NIKE INC CL B		08/20/2021	ALLSTATE LIFE INSURANCE CO	17,990.000	2,978,964			
654110-10-5	NIKOLA		09/14/2021	GOLDMAN, SACHS & CO.	736.000	7,294			
J51699-10-6	NINTENDO CO LTD COM STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,900.000	892,682			
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,000.000	112,946			
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,200.000	571,755			
S66415-88-6	NISSAN CHEMICAL CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,500.000	132,963			
J57160-12-9	NISSAN MOTOR CO CMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	83,300.000	429,150			
J58472-11-9	NITTO DENKO CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,500.000	773,599			
65487K-10-0	NLIGHT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,441.000	246,788			
629209-30-5	NMI HOLDINGS INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	42.000	917			
N64038-10-7	NN GROUP NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,436.000	1,148,527			
S59029-41-3	NOKIA OYJ EURO.06	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	32,638.000	192,923			
J59009-15-9	NOMURA HOLDINGS INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	87,400.000	414,455			
655844-10-8	NORFOLK SOUTHERN CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,325.000	1,134,015			
666807-10-2	NORTHROP GRUMMAN CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,017.000	728,319			
668074-30-5	NORTHWESTERN CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,470.000	348,986			
62955J-10-3	NOV INC		09/14/2021	GOLDMAN, SACHS & CO.	972.000	13,151			
67000B-10-4	NOVANTA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,479.000	368,355			
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	25,573.000	2,379,292			
670002-40-1	NOVAVAX INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	778.000	169,192			
G6674U-10-8	NOVOCURE LTD		08/20/2021	Various	1,972.000	264,382			
SBHC8X-90-3	NOVO-NORDISK B ORD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,688.000	2,388,436			
SB798F-W0-4	NOVOZYMES CLASS B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,195.000	92,319			
629377-50-8	NRG ENERGY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,144.000	518,184			
67018T-10-5	NU SKIN ASIA PAC INC		09/21/2021	Various	7,991.000	388,488			
670346-10-5	NUCOR CORP.		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,967.000	465,845			
67080N-10-1	NUVATION BIO INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	511.000	4,900			
G6700G-10-7	NVENT ELECTRIC PLC	D	09/14/2021	GOLDMAN, SACHS & CO.	102.000	3,326			
67066G-10-4	NVIDIA CORP		08/26/2021	Various	60,376.000	12,523,464			
62944T-10-5	NVR INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	41.000	207,963			
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,248.000	659,409			
67098H-10-4	O I GLASS INC		09/14/2021	GOLDMAN, SACHS & CO.	328.000	4,841			
G6718L-10-6	OCADO GROUP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,642.000	171,593			
SB0F9V-20-4	OCBC BANK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	43,900.000	375,439			
674599-10-5	OCCIDENTAL PETROLEUM CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	19,301.000	426,359			
67577C-10-5	OCUGEN INC		09/14/2021	GOLDMAN, SACHS & CO.	678.000	5,119			
670837-10-3	OGE ENERGY CORP		09/14/2021	Various	8,747.000	309,448			
679295-10-5	OKTA INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	428.000	98,829			
681116-10-9	OLLIES BARGAIN OUTLET HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,567.000	379,244			
S66588-01-3	OLYMPUS CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	18,400.000	382,310			
681936-10-0	OMEGA HEALTHCARE INVESTORS		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,921.000	128,374			
68213N-10-9	OMNICELL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,132.000	319,459			
682680-10-3	ONEOK INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,026.000	395,441			
S66601-07-1	ONO PHARMACEUTICAL CO	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	14,900.000	348,261			
68373J-10-4	OPEN LENDING CORP CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	123.000	4,922			
683712-10-3	OPENDOOR TECHNOLOGIES INC		09/14/2021	GOLDMAN, SACHS & CO.	333.000	5,628			
68375N-10-3	OPKO HEALTH INC		09/14/2021	GOLDMAN, SACHS & CO.	1,310.000	4,559			
68404L-20-1	OPTION CARE HEALTH INC		09/14/2021	GOLDMAN, SACHS & CO.	252.000	6,300			
68389X-10-5	ORACLE CORP COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	21,525.000	1,909,483			
67103H-10-7	OREILLY AUTOMOTIVE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	848.000	510,606			
68622V-10-6	ORGANON & CO		09/14/2021	Various	3,933.000	133,676			

SCHEDULE D - PART 3

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S66488-91-7	ORIENTAL LAND LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,600.000	225,345			
Q71610-10-1	ORIGIN ENERGY LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	68,817.000	205,473			
R67787-10-2	ORKLA ASA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	17,745.000	157,311			
68634K-10-6	ORLA MINING LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	209.000	784			
686688-10-2	ORMAT TECHNOLOGIES INC		09/14/2021	GOLDMAN, SACHS & CO.	46.000	3,270			
G6829J-10-7	ORTHO CLINICAL DIAGNOSTICS HOLDING		09/02/2021	Various	15,937.000	312,829			
J62320-11-4	OSAKA GAS CO	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,100.000	76,731			
68902V-10-7	OTIS WORLDWIDE CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,128.000	372,346			
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12,100.000	519,681			
69007J-10-6	OUTFRONT MEDIA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,444.000	312,573			
690370-10-1	OVERSTOCKCOM INC		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	116.000	7,820			
690732-10-2	OWENS & MINOR, INC.		09/07/2021	Various	12,845.000	488,542			
69331C-10-8	P G & E CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,995.000	62,465			
693718-10-8	PACCAR INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,583.000	287,966			
69526K-10-5	PACTIV EVERGREEN INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	11,440.000	155,584			
697435-10-5	PALO ALTO NETWORKS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	771.000	279,796			
69753M-10-5	PALOMAR HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	2.000	173			
SB44XT-X8-2	PANDORA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,315.000	409,113			
69924R-10-8	PARAMOUNT GROUP REIT INC		08/18/2021	Various	13,313.000	119,032			
700517-10-5	PARK HOTELS RESORTS INC		08/18/2021	BANK OF AMERICA/MERRILL LYNCH	20,057.000	366,442			
701094-10-4	PARKER HAN NIFIN CORP COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,387.000	398,527			
703343-10-3	PATRICK INDUSTRIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,214.000	343,146			
70432V-10-2	PAYCOM SOFTWARE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	304.000	138,952			
70435P-10-2	PAYCOR HCM INC		08/20/2021	Various	4,975.000	144,626			
70450Y-10-3	PAYPAL HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	16,909.000	4,575,237			
69318G-10-6	PBF ENERGY INC CLASS A		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	962.000	8,981			
69327R-10-1	PDC ENERGY INC		09/14/2021	GOLDMAN, SACHS & CO.	74.000	3,044			
G69651-10-0	PEARSON	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	29,420.000	302,979			
70614W-10-0	PELOTON INTERACTIVE CLASS A INC		08/20/2021	Various	1,046.000	118,126			
SB4PT2-P8-8	PEMBINA PIPELINE CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	14,389.000	430,759			
G8295T-23-9	PENNON GROUP PLC	B	07/05/2021	EXCHANGE	226.000	4,969			
712704-10-5	PEOPLES UNITED FINANCIAL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	27,364.000	428,794			
713448-10-8	PEPSICO INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	15,942.000	2,533,343			
71375U-10-1	PERFICIENT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,735.000	490,025			
71377A-10-3	PERFORMANCE FOOD GROUP		09/02/2021	Various	18,876.320	810,780			
714046-10-9	PERKINELMER INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,867.000	339,365			
S46823-29-0	PERNOD RICARD NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,715.000	1,186,118			
G97822-10-3	PERRIGO PLC		09/14/2021	Various	534.000	21,962			
S06825-38-4	PERSIMMON PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,273.000	242,983			
71535D-10-6	PERSONALIS INC		09/14/2021	GOLDMAN, SACHS & CO.	178.000	3,799			
716382-10-6	PETMED EXPRESS INC		09/14/2021	GOLDMAN, SACHS & CO.	1.000	27			
G7041J-10-7	PETS AT HOME PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	38,889.000	253,618			
717081-10-3	PFIZER INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	54,068.000	2,638,518			
SBMW2G-T8-7	PHARMA MAR SA	B	09/16/2021	GOLDMAN, SACHS & CO.	2.000	185			
718172-10-9	PHILIP MORRIS INTL.		08/20/2021	ALLSTATE LIFE INSURANCE CO	11,941.000	1,211,056			
S59866-22-8	PHILIPS ELECTRONICS ORD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	15,706.000	692,112			
718546-10-4	PHILLIPS 66		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,119.000	272,966			
71844V-20-1	PHILLIPS EDISON AND COMPANY INC		08/20/2021	Various	38,197.000	1,095,535			
G7S8MZ-10-9	PHOENIX GROUP HOLDINGS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	11,120.000	95,775			
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		09/14/2021	Various	5,051.000	92,763			
SB2368-L5-1	PILBARA MINERALS LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	1,570.000	2,680			
72352L-10-6	PINTEREST INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,282.000	383,033			
724479-10-0	PITNEY BOWES INC		09/14/2021	GOLDMAN, SACHS & CO.	380.000	2,652			
72703H-10-1	PLANET FITNESS INC CLASS A		08/20/2021	Various	4,673.000	323,439			
729139-10-5	PLIANT THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	128.000	2,406			

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72919P-20-2	PLUG POWER INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,463.000	58,521			
693475-10-5	PNC FINL SVCS GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,373.000	806,119			
69349H-10-7	PNM RESOURCES INC		09/14/2021	GOLDMAN, SACHS & CO.	17.000	844			
Q7262X-10-7	POINTSBET HOLDINGS LTD	B	09/16/2021	Various	510.000	3,521			
736508-84-7	PORTLAND GENERAL ELECTRIC CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,630.000	697,992			
737630-10-3	POTLATCH CORP.		09/17/2021	Various	7,236.000	362,870			
739276-10-3	POWER INTEGRATIONS INC		08/20/2021	Various	9,664.000	947,715			
69351T-10-6	PPL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	16,399.000	478,687			
69354N-10-6	PRA GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,949.000	359,392			
74017N-10-5	PRECIGEN INC		09/14/2021	GOLDMAN, SACHS & CO.	114.000	626			
74051N-10-2	PREMIER INC CLASS A		09/14/2021	Various	6,319.000	238,816			
74167P-10-8	PRIMO WATER CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	20,622.000	350,162			
74251V-10-2	PRINCIPAL FINANCIAL GROUP		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,681.000	237,756			
74267C-10-6	PROASSURANCE CORP		09/14/2021	GOLDMAN, SACHS & CO.	17.000	410			
742718-10-9	PROCTER & GAMBLE CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	43,533.000	6,311,850			
74319R-10-1	PROG HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	32.000	1,497			
743315-10-3	PROGRESSIVE CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,694.000	932,563			
74340E-10-3	PROGYNY INC		09/14/2021	Various	5,662.000	258,905			
74340W-10-3	PROLOGIS INC		08/20/2021	Various	18,822.000	2,496,799			
74346Y-10-3	PROS HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	134.000	5,164			
SBJDS7-L3-4	PROSUS NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,107.000	168,865			
G72800-10-8	PROTHENA PLC	D	09/14/2021	GOLDMAN, SACHS & CO.	30.000	2,238			
G72899-10-0	PRUDENTIAL CORP	B	09/14/2021	Various	46,182.000	905,547			
69360J-10-7	PS BUSINESS PKS INC CALIF COM		09/07/2021	Various	2,704.000	413,080			
H64687-12-4	PSP SWISS PROPERTY AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,854.000	245,988			
69370C-10-0	PTC INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,576.000	325,220			
69366J-20-0	PTC THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	219.000	8,977			
74460D-10-9	PUBLIC STORAGE		08/26/2021	Various	5,647.000	1,795,436			
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,206.000	334,538			
745848-10-1	PULMONX CORP		09/14/2021	GOLDMAN, SACHS & CO.	99.000	3,747			
745867-10-1	PULTE GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,319.000	223,465			
S50647-22-1	PUMA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,078.000	257,383			
74736L-10-9	Q2 HOLDINGS INC		08/20/2021	Various	4,820.000	388,143			
Q78063-11-4	QBE INS GROUP NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	63,430.000	559,579			
SBYXS6-99-6	QIAGEN NV		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,139.000	273,275			
747316-10-7	QUAKER CHEMICAL CORP.		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,556.000	370,126			
747525-10-3	QUALCOMM INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	14,154.000	1,990,194			
749607-10-7	R L I CORP.		09/20/2021	Various	4,676.000	502,953			
S62295-97-7	RAKUTEN GROUP INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	14,700.000	144,584			
S60419-95-9	RAMSAY HEALTH CARE LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,349.000	63,965			
753422-10-4	RAPID7 INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,865.000	313,374			
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	18,405.000	1,534,057			
75524B-10-4	RBC BEARING INS		09/14/2021	Various	2,359.000	522,383			
756109-10-4	REALTY INCOME CORP		08/20/2021	Various	5,942.000	424,194			
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,712.000	592,509			
SB07DR-Z5-9	RECORDATI INDUSTRIA CHIMICA E FARM	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,162.000	144,083			
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,600.000	1,243,355			
SBD6FX-N3-0	RED ELECTRICA SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,133.000	169,081			
758849-10-3	REGENCY CENTERS CORPORATION		08/18/2021	Various	823.000	53,142			
7591EP-10-0	REGIONS FINANCIAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	25,052.000	492,773			
759351-60-4	REINSURANCE GROUP AMERICA INC		09/14/2021	Various	1,799.000	211,695			
75943R-10-2	RELAY THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	178.000	6,303			
G74570-12-1	RELX PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	25,670.000	759,108			
S66356-77-5	RENESAS ELECTRONICS CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	17,500.000	172,601			
75972A-30-1	RENEWABLE ENERGY INC		09/14/2021	GOLDMAN, SACHS & CO.	45.000	2,154			

SCHEDULE D - PART 3

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G7494G-10-5	RENTOKIL INITIAL PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	37,763.000	297,072			
S56693-54-2	REPSOL YPF SA EUR1	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	114,814.410	1,245,229			
760759-10-0	REPUBLIC S VCS INC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,001.000	605,721			
SB0YG1-K0-1	RESTAURANT GROUP PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	1,368.000	1,994			
SBTF8W-83-0	RESTAURANTS BRANDS INTERNATIONAL I	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,720.000	482,556			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		08/18/2021	Various	8,409.000	145,994			
761330-10-9	REVANCE THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	34.000	882			
76155X-10-0	REVOLUTION MEDICINES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,708.000	66,590			
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		09/29/2021	GOLDMAN, SACHS & CO.	9,723.000	558,373			
76169B-10-2	REXNORD CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,550.000	448,697			
76243J-10-5	RHYTHM PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	294.000	3,616			
Q7262X-15-6	Rights on POINTSBET HOLDINGS RIGHTS LTD	B	08/04/2021	DIRECT	0.000				
SBMV99-Z7-3	Rights on TRANSURBAN GROUP RIGHTS Strike	B	09/24/2021	DIRECT	0.000				
76680R-20-6	RINGCENTRAL INC CLASS A		08/20/2021	Various	1,249.000	325,169			
S07188-75-8	RIO TINTO CMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	14,104.000	996,999			
767292-10-5	RIOT BLOCKCHAIN INC		09/14/2021	GOLDMAN, SACHS & CO.	206.000	5,941			
767744-10-5	RITCHIE BROS AUCTIONEERS INC	A	09/30/2021	Various	5,874.000	354,247			
74965L-10-1	RLJ LODGING TRUST		09/29/2021	GOLDMAN, SACHS & CO.	18,758.000	283,880			
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,678.000	3,516,575			
77311W-10-1	ROCKET COMPANIES INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	73.000	1,220			
77313F-10-6	ROCKET PHARMACEUTICALS INC		09/09/2021	Various	6,420.000	202,363			
773903-10-9	ROCKWELL AUTOMATION INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,807.000	568,121			
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,425.000	168,769			
77543R-10-2	ROKU INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	966.000	331,676			
775711-10-4	ROLLINS, INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,390.000	170,200			
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	98,924.000	149,797			
776153-10-8	ROMEO POWER INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	721.000	3,425			
776696-10-6	ROPER TECHNOLOGIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	663.000	316,311			
778296-10-3	ROSS STORES, INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,350.000	677,203			
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,668.000	168,932			
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,222.000	169,983			
SB03ML-X2-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	71,036.000	1,339,123			
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	26,427.000	494,946			
78116T-10-3	RUBIUS THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	23.000	448			
781846-20-9	RUSH ENTERPRISES CL A		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,341.000	275,707			
D6629K-10-9	RWE AG (NEU) CMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12,434.000	476,622			
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,211.000	160,850			
S67584-55-7	RYOHIN KEIKAKU LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,800.000	57,527			
78409V-10-4	S&P GLOBAL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,532.000	2,400,556			
G8059H-12-4	S4 CAPITAL PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	130.000	1,438			
78573L-10-6	SABRA HEALTHCARE REIT INC		08/18/2021	Various	28,877.000	470,388			
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	08/18/2021	Various	15,322.000	223,222			
F03381-13-8	SAFRAN	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,739.000	455,562			
78667J-10-8	SAGE THERAPEUTICS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,863.000	75,004			
79466L-30-2	SALESFORCE.COM INC		08/20/2021	Various	12,310.180	3,111,718			
79546E-10-4	SALLY BEAUTY HOLDIN		09/14/2021	GOLDMAN, SACHS & CO.	90.000	1,483			
S52260-38-7	SAMPO PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	15,147.000	767,787			
800013-10-4	SANDERSON FARMS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,348.000	259,948			
SB1VQ2-52-6	SANDVIK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,273.000	150,231			
S56717-35-8	SANOFI S.A.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,962.000	943,825			
Q82869-11-8	SANTOS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	98,586.000	422,217			
D66992-10-4	SAP AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	14,936.000	2,193,820			
802912-10-5	SAPUTO GROUP INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,680.000	292,672			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	411.000	147,902			
SBYSXJ-H8-6	SCANDIC HOTELS GROUP	B	08/04/2021	BANK OF AMERICA/MERRILL LYNCH	640.000	2,505			

SCHEDULE D - PART 3

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SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	118,726.000	215,741			
806857-10-8	SCHLUMBERGER LTD		08/20/2021	ALLSTATE LIFE INSURANCE CO	47,346.000	1,251,828			
S48341-08-5	SCHNEIDER ELECTRIC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,024.000	1,440,232			
80874P-10-9	SCIENTIFIC GAMES CORP		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	146.000	9,045			
811707-80-1	SEACOAST BANKING CORP FL		09/21/2021	Various	13,060.000	400,756			
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	703.000	61,962			
81181C-10-4	SEAGEN INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,233.000	511,105			
J69972-10-7	SECOM CO. LTD. ORD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,100.000	616,841			
81578P-10-6	SEER CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	24.000	985			
G80277-14-1	SEGRO REIT PLC	B	08/18/2021	Various	26,455.000	446,558			
J70746-13-6	SEKISUI HOUSE	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	16,900.000	328,827			
816300-10-7	SELECTIVE INSURANCE GROUP		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,005.000	422,422			
816307-30-0	SELECTQUOTE INC		09/14/2021	Various	7,382.000	96,701			
S62051-33-9	SEMBCORP MARINE LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	3,700.000	229			
816851-10-9	SEMPRA ENERGY		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,782.000	235,171			
81750R-10-2	SERES THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	584.000	3,189			
81752R-10-0	SERITAGE GROWTH PROPERTIES		09/14/2021	GOLDMAN, SACHS & CO.	56.000	841			
81762P-10-2	SERVICENOW INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,730.000	1,015,372			
819047-10-1	SHAKE SHACK INC		09/14/2021	GOLDMAN, SACHS & CO.	108.000	8,894			
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	32,798.000	931,152			
824348-10-6	SHERWIN WILLIAMS CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,468.000	1,957,476			
82452J-10-9	SHIFT4 PAYMENTS INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	72.000	5,585			
S68043-69-4	SHIMADZU CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,500.000	277,037			
J72262-10-8	SHIMANO	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,900.000	523,255			
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,000.000	1,122,308			
S68046-82-0	SHIONOGI & CO	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,300.000	142,141			
J74358-14-4	SHISEIDO CO. LTD.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,700.000	106,578			
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,525.000	2,228,878			
825690-10-0	SHUTTERSTOCK INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,818.000	383,671			
D69671-21-8	SIEMANS AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,489.000	889,189			
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,707.000	103,001			
82669G-10-4	SIGNATURE BK NEW YORK NY		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,307.000	311,654			
G81276-10-0	SIGNET JEWELERS LTD	C	08/03/2021	BANK OF AMERICA/MERRILL LYNCH	181.000	12,055			
82671G-10-0	SIGNIFY HEALTH INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	76.000	1,784			
H7631K-27-3	SIKA AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	163.000	57,742			
S27842-61-6	SILVERCORP METALS INC	B	09/16/2021	GOLDMAN, SACHS & CO.	26.000	109			
SBYVY3-D2-0	SILVERCREST METALS INC	B	09/16/2021	GOLDMAN, SACHS & CO.	18.000	142			
828730-20-0	SIMMONS FIRST NATL CORP CL A		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,135.000	340,629			
828806-10-9	SIMON PPTY GROUP INC		08/20/2021	Various	15,634.000	2,023,852			
829214-10-5	SIMULATIONS PLUS INC		09/14/2021	GOLDMAN, SACHS & CO.	89.000	3,815			
W835AF-44-8	SINCH	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,140.000	428,098			
Y79985-20-9	SINGAPORE TELECOMMUNICATIONS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	276,200.000	480,119			
G8192H-10-6	SIRIUSPOINT LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	25,108.000	241,037			
82981J-10-9	SITE CENTERS CORP		08/18/2021	Various	8,325.000	126,852			
W25381-14-1	SKAND ENSKILDA A	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	36,505.000	472,296			
W83567-11-0	SKANSKA B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,047.000	197,202			
83067L-10-9	SKILLZ INC CLASS A		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	598.000	8,110			
G8232Y-10-1	SMART GLOBAL HOLDINGS INC		08/24/2021	STOCK DIVIDEND LPS	1,572.000	78,993			
J75734-10-3	SMC CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,500.000	921,133			
T8578L-10-7	SNAM RETE GAS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	56,617.000	350,996			
83304A-10-6	SNAP INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,693.000	970,286			
833034-10-1	SNAP ON IN C COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,146.000	897,111			
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	19,622.000	590,126			
SBF5M0-K5-2	SOFTBANK CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	30,700.000	409,175			
J75963-10-8	SOFTBANK GROUP CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	21,900.000	1,272,855			

SCHEDULE D - PART 3

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83417Q-20-4	SOLARWINDS CORP		09/14/2021	Various	172.500	2,956			
SBD5FF-X8-9	SOLUTIONS SE	B	09/16/2021	GOLDMAN, SACHS & CO.	24.000	239			
J58699-10-9	SOMPO HOLDINGS INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	13,200.000	566,925			
Q8563C-10-7	SONIC HEALTHCARE	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,620.000	200,018			
S71560-36-1	SONOVA HOLDING AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	221.000	85,439			
S68215-06-0	SONY GROUP CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	19,700.000	1,902,632			
83587F-20-2	SORRENTO THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	648.000	5,080			
SBWSW5-D9-1	SOUTH32 LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	301,650.000	616,923			
842587-10-7	SOUTHERN CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,336.000	221,444			
SB5M73-71-1	SOUTHERN CROSS MEDIA GROUP LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	528.000	832			
844895-10-2	SOUTHWEST GAS CORP.		09/14/2021	GOLDMAN, SACHS & CO.	42.000	2,915			
84612U-10-7	SOVOS BRANDS INC		09/27/2021	Various	38,905.000	496,649			
S68814-36-7	SPARK NEW ZEALAND LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	185,775.000	605,429			
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	84.000	7,888			
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		08/20/2021	Various	8,630.000	335,109			
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		08/18/2021	Various	7,626.000	385,555			
85209W-10-9	SPROUT SOCIAL INC CLASS A		09/14/2021	Various	1,325.000	134,837			
78469X-10-7	SPX FLOW INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,967.000	386,234			
852234-10-3	SQUARE INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,545.000	1,427,006			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,594.000	344,734			
G8842P-10-2	SSE PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12,901.000	289,203			
SBGBN7-C0-2	SSP GROUP PLC	B	08/04/2021	BANK OF AMERICA/MERRILL LYNCH	456.000	1,573			
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	54,192.000	328,258			
SBF806-K6-7	STANDARD LIFE ABERDEEN PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	123,774.000	443,372			
854502-10-1	STANLEY BLACK & DECKER INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	918.000	174,126			
855244-10-9	STARBUCKS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,098.000	811,443			
857477-10-3	STATE STREET CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,252.000	278,046			
N82405-10-6	STELLANTIS NV		08/20/2021	ALLSTATE LIFE INSURANCE CO	47,946.000	971,687			
SBMD8K-X7-1	STELLANTIS NV		08/20/2021	ALLSTATE LIFE INSURANCE CO	33,997.000	688,516			
85914M-10-7	STEPSTONE GROUP INC CLASS A		09/28/2021	Various	10,735.000	463,923			
858912-10-8	STERICYCLE INC		08/20/2021	Various	4,932.000	329,962			
85917A-10-0	STERLING BANCORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,355.000	72,535			
85917T-10-9	STERLING CHECK CORP		09/23/2021	GOLDMAN, SACHS & CO.	1,016.000	23,368			
556269-10-8	STEVEN MADDEN LTD		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,937.000	314,702			
W87819-14-5	STILLFRONT GROUP	B	09/16/2021	GOLDMAN, SACHS & CO.	190.000	1,474			
860897-10-7	STITCH FIX INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	177.000	6,317			
S59623-32-2	STMICROELECTRONICS NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,609.000	234,854			
S68508-56-3	STOCKLAND	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	56,915.000	184,537			
S50726-73-6	STORA ENSO OYJ	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	36,839.000	697,884			
86272C-10-3	STRATEGIC EDUCATION INC		09/14/2021	GOLDMAN, SACHS & CO.	96.000	7,069			
863667-10-1	STRYKER CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,827.000	1,540,193			
J14406-13-6	SUBARU CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,600.000	425,223			
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	35,900.000	1,230,614			
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,000.000	196,111			
866082-10-0	SUMMIT HOTEL PPTYS INC		09/14/2021	GOLDMAN, SACHS & CO.	214.000	1,960			
86614U-10-0	SUMMIT MATERIALS INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	71.000	2,210			
866674-10-4	SUN COMMUNITIES		07/28/2021	GOLDMAN, SACHS & CO.	553.000	107,141			
S25661-24-0	SUN LIFE FINANCIAL COM NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	19,441.000	998,899			
SB3NB1-P2-8	SUNCOR ENERGY INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	42,308.000	740,608			
Q8802S-10-3	SUNCORP GROUP LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	126,728.000	1,112,575			
867892-10-1	SUNSTONE HOTEL INVESTORS INC		09/14/2021	GOLDMAN, SACHS & CO.	256.000	3,110			
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,600.000	153,698			
78486Q-10-1	SVB FINANCIAL GROUP		08/20/2021	Various	881.060	478,864			
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,828.000	124,674			
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	19,541.000	215,056			

SCHEDULE D - PART 3

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W94232-10-0	SWEDBANK AB	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,323.000	421,971			
H8404J-16-2	SWISS LIFE HOLDING	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,219.000	636,191			
87105L-10-4	SWITCH INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	162.000	4,228			
SB1JB4-K8-5	SYMRISE AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,857.000	270,677			
87157D-10-9	SYNAPTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	11.000	2,022			
87166B-10-2	SYNEOS HEALTH INC CLASS A		09/14/2021	Various	5,693.000	501,559			
871829-10-7	SYSCO CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,360.000	480,498			
S68838-07-7	SYSMEX CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,400.000	363,362			
74144T-10-8	T. ROWE PRICE GROUP		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,802.000	807,811			
S57356-31-3	TAG IMMOBILIEN AG	B	08/18/2021	BANK OF AMERICA/MERRILL LYNCH	4,490.000	152,762			
S68701-00-2	TAISEI CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	14,900.000	488,502			
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	24,400.000	816,185			
87612E-10-6	TARGET CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,900.000	1,202,509			
SBJMY6-G0-1	TC ENERGY CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	14,634.000	666,862			
87808K-10-6	TCR2 THERAPEUTICS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,722.000	67,950			
J82141-13-6	TDK CORP.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,600.000	378,671			
H84989-10-4	TE CONNECTIVITY LTD		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,953.000	434,150			
D8T895-10-0	TEAMVIEWER AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,866.000	124,622			
F9222F-10-3	TECHNIP ENERGIES NV	B	09/16/2021	GOLDMAN, SACHS & CO.	16.000	241			
87901J-10-5	TEGNA INC		09/14/2021	GOLDMAN, SACHS & CO.	191.000	3,297			
879360-10-5	TELEDYNE TECHNOLOGIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	935.000	417,038			
879382-10-9	TELEFONICA DE ESPANA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	56,516.250	280,271			
R21882-10-6	TELENOR	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	20,352.000	355,557			
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		09/14/2021	GOLDMAN, SACHS & CO.	338.000	6,517			
88033G-40-7	TENET HEALTHCARE CORP		09/14/2021	GOLDMAN, SACHS & CO.	33.000	2,368			
88160R-10-1	TESLA INC		08/26/2021	Various	14,020.000	9,569,423			
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	32,801.000	302,425			
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		09/14/2021	GOLDMAN, SACHS & CO.	70.000	3,977			
882508-10-4	TEXAS INST RS INC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,289.000	2,273,957			
883203-10-1	TEXTRON IN C COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,518.000	664,737			
88322Q-10-8	TG THERAPEUTICS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,289.000	71,634			
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD	B	08/04/2021	BANK OF AMERICA/MERRILL LYNCH	447.000	5,111			
F9156M-10-8	THALES S.A.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	236.000	23,242			
88339P-10-1	THE REALREAL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,787.000	171,786			
G8807B-10-6	THERAVANCE BIOPHARMA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,250.000	97,803			
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,504.000	3,589,428			
SBFXPT-B0-6	THOMSON REUTERS CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,216.000	923,642			
885160-10-1	THOR INDUSTRIES, INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,541.000	283,601			
SBMV3M-27-6	THUNGELA RESOURCES LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,481.000	12,066			
SB204C-R0-8	TIS INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,200.000	59,065			
872540-10-9	TJX COMPANIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	16,475.000	1,212,395			
872590-10-4	T-MOBILE US INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,515.000	636,118			
J86298-10-6	TOKIO MARINE HOLDINGS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,900.000	481,273			
J86957-11-5	TOKYO ELECTRON	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,200.000	1,247,885			
J87000-10-5	TOKYO GAS CO LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,800.000	72,778			
S68971-43-1	TORAY INDUSTRIES	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	43,000.000	286,145			
891092-10-8	TORO CO.		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,974.000	541,022			
S28972-22-2	TORONTO-DOMINION COM NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	30,179.000	2,006,462			
J89752-11-7	TOSHIBA CORP NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,000.000	40,800			
SB15C5-57-0	TOTAL SA EUR 2.5	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	25,075.000	1,063,241			
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	11,854.000	325,748			
S69005-46-0	TOYOTA INDUSTRIES CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	11,400.000	947,880			
J92676-11-3	TOYOTA MOTOR	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	14,700.000	1,244,356			
S69005-80-9	TOYOTA TSUSHO	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12,000.000	551,887			
892356-10-6	TRACTOR SUPPLY CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	774.000	150,884			

SCHEDULE D - PART 3

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89269P-10-3	TRAEGER INC		07/29/2021	MORGAN STANLEY	1,291.000	23,238			
SBKDTK-92-8	TRAINLINE PLC	B	08/04/2021	BANK OF AMERICA/MERRILL LYNCH	835.000	4,028			
G8994E-10-3	TRANE TECHNOLOGIES PLC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,630.000	897,989			
893641-10-0	TRANSDIGM GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	731.000	430,903			
H8817H-10-0	TRANSOCEAN INC	D	08/03/2021	BANK OF AMERICA/MERRILL LYNCH	2,523.000	8,744			
Q9194A-10-6	TRANSURBAN GROUP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	34,988.000	348,057			
89417E-10-9	TRAVELERS COS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,262.000	520,224			
SB61JC-67-1	TREASURY WINE ESTATES LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	15,469.000	137,790			
S61252-86-2	TREND MICRO INC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,900.000	364,464			
896239-10-0	TRIMBLE NAVIGATION		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,144.000	813,176			
896288-10-7	TRINET GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,458.000	315,093			
G9087Q-10-2	TRONOX HOLDINGS LTD		09/14/2021	GOLDMAN, SACHS & CO.	100.000	2,392			
89832Q-10-9	TRUIST FINANCIAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	24,808.000	1,365,432			
SB11LJ-N4-6	TUI AG	B	09/16/2021	Various	367.000	1,656			
90041T-10-8	TURNING POINT THERAPEUTICS INC		09/14/2021	Various	2,955.000	203,989			
90138F-10-2	TWILIO INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,139.000	729,977			
90184D-10-0	TWIST BIOSCIENCE CORP		09/14/2021	GOLDMAN, SACHS & CO.	1.000	114			
90184L-10-2	TWITTER INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,629.000	473,379			
90187B-40-8	TWO HARBORS INVESTMENT REIT CORP		09/14/2021	GOLDMAN, SACHS & CO.	424.000	2,735			
SBL0KW-K0-9	TYRO PAYMENTS LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	247.000	708			
90337L-10-8	U.S. PHYSICAL THERAPY INC		09/14/2021	GOLDMAN, SACHS & CO.	32.000	3,588			
90353T-10-0	UBER TECHNOLOGIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	10,098.000	402,506			
F9396N-10-6	UBISOFT ENTERTAINMENT	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,221.000	73,699			
H42097-10-7	UBS GROUP AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	48,181.000	796,719			
B93562-12-0	UCB	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,026.000	350,948			
902653-10-4	UDR INC		07/28/2021	GOLDMAN, SACHS & CO.	853.000	47,080			
90384S-30-3	ULTA BEAUTY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	712.000	256,932			
90385V-10-7	ULTRA CLEAN HOLDINGS		09/14/2021	GOLDMAN, SACHS & CO.	24.000	1,110			
B95505-18-4	UMICORE SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,002.000	66,706			
904311-10-7	UNDER ARMOUR INC		09/14/2021	GOLDMAN, SACHS & CO.	294.000	6,295			
904311-20-6	UNDER ARMOUR INC CLASS C		09/14/2021	GOLDMAN, SACHS & CO.	261.000	4,894			
SBYMXP-S7-5	UNICREDIT	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	14,958.000	176,938			
904708-10-4	UNIFIRST CORP.		08/20/2021	Various	1,032.000	231,741			
SBLRB2-62-8	UNILEVER PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,924.000	107,907			
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	19,167.000	1,072,018			
907818-10-8	UNION PACIFIC CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,397.000	2,102,767			
SBZ6CZ-43-5	UNIPER SE	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,598.000	255,304			
S06928-61-8	UNITE GROUP PLC	B	08/18/2021	BANK OF AMERICA/MERRILL LYNCH	4,539.000	77,293			
V96194-12-7	UNITED OVERSEAS BANK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	73,051.000	1,375,935			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,606.000	1,670,080			
911363-10-9	UNITED RENTALS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,182.000	391,762			
91324P-10-2	UNITEDHEALTH GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	18,717.000	8,008,817			
91332U-10-1	UNITY SOFTWARE INC		09/01/2021	STOCK DIVIDEND LPS	0.000	(94,389)			
N90313-10-2	UNIVERSAL MUSIC GROUP	B	09/21/2021	DISTRIBUTION	18,591.000	463,748			
X9518S-10-8	UPM-KYMMENE	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,959.000	358,485			
91680M-10-7	UPSTART HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	50.000	13,452			
917047-10-2	URBAN OUTFITTERS INC		09/14/2021	GOLDMAN, SACHS & CO.	133.000	4,224			
918090-10-1	UTZ BRANDS INC CLASS A		09/14/2021	Various	14,985.000	278,783			
SBDC5S-T8-2	VALEO SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,929.000	167,372			
91913Y-10-0	VALERO ENERGY CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,349.000	201,744			
92047W-10-1	VALVOLINE INC		09/02/2021	Various	8,527.000	254,514			
921659-10-8	VANDA PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	85.000	1,387			
92276F-10-0	VENTAS INC		08/20/2021	Various	8,947.000	503,719			
92336X-10-9	VEONEER INC		09/14/2021	GOLDMAN, SACHS & CO.	297.000	10,481			
92337F-10-7	VERACYTE INC		08/20/2021	Various	5,013.000	188,398			

SCHEDULE D - PART 3

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92339V-30-8	VEREIT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,691.000	483,581			
92346J-10-8	VERICEL CORP		09/14/2021	GOLDMAN, SACHS & CO.	15.000	764			
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,714.000	333,682			
92343V-10-4	VERIZON COMMUNICATIONS		08/20/2021	ALLSTATE LIFE INSURANCE CO	21,784.000	1,206,180			
923725-10-5	VERMILION ENERGY INC	B	09/16/2021	Various	405.000	2,868			
92532F-10-0	VERTEX PHARMACEUTICALS		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,418.000	861,687			
K9773J-20-1	VESTAS WIND SYSTEMS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	17,870.000	697,708			
B9738D-10-9	VGP NV	B	09/13/2021	MORGAN STANLEY	1,789.000	439,804			
92556H-20-6	VIACOMCBS INC CLASS B		08/20/2021	ALLSTATE LIFE INSURANCE CO	19,757.000	783,167			
92552V-10-0	VIASAT INC		09/14/2021	GOLDMAN, SACHS & CO.	28.000	1,339			
92556V-10-6	VIATRIS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	7,847.000	115,586			
925550-10-5	VIAVI SOLUTIONS INC		09/29/2021	Various	20,448.000	326,070			
925652-10-9	VICI PPTYS INC		09/13/2021	Various	89,342.000	2,653,257			
SBKMJW-S6-3	VICTORIA GOLD CORP	B	09/16/2021	GOLDMAN, SACHS & CO.	27.000	340			
SBZC0L-C1-1	VICTORIA PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	17.000	236			
926400-10-2	VICTORIAS SECRET AND CO		09/14/2021	Various	188.330	7,455			
H9150Q-10-3	VIFOR PHARMA AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,521.000	212,410			
92719V-10-0	VIMEO INC		09/14/2021	GOLDMAN, SACHS & CO.	465.000	15,838			
F5879X-10-8	VINCI	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,469.000	472,945			
92763M-10-5	VIPER ENERGY PARTNERS UNITS		08/20/2021	ALLSTATE LIFE INSURANCE CO	14,112.000	237,364			
F97900-11-6	VIRBAC S.A.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,492.000	609,032			
92766K-10-6	VIRGIN GALACTIC HOLDINGS INC SHS C		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	226.000	7,078			
928254-10-1	VIRTU FINANCIAL INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	87.000	2,097			
92826C-83-9	VISA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	22,096.000	5,116,771			
92840M-10-2	VISTRA CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	17,346.000	308,759			
SBMYLG-D7-1	VITESCO TECHNOLOGIES	B	09/16/2021	DISTRIBUTION	441.200	21,948			
F97982-10-6	VIVENDI EUR5.50	B	09/24/2021	Various	13,118.000	619,860			
928542-10-9	VIVINT SMART HOME INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	285.000	3,323			
SBH4HK-S3-2	VODAFONE GROUP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	264,866.000	437,138			
D94523-14-5	VOLKSWAGEN AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	170.000	55,833			
928856-30-1	VOLVO AB-B SHS NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	23,092.000	500,264			
SBBJPF-Y1-4	VONOVIA SE	B	09/02/2021	Various	17,896.000	1,219,577			
928881-10-1	VONTIER CORP		09/14/2021	Various	1,553.000	53,480			
929042-10-9	VORNADO RLTY TR		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,708.000	233,286			
929160-10-9	VULCAN MAT LS CO COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,545.000	466,524			
92936U-10-9	W. P. CAREY REIT INC		08/20/2021	Various	21,842.000	1,709,085			
931142-10-3	WALMART INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	18,564.000	2,786,642			
SBN2BT-82-0	Warrant on COMPAGNIE FINANCIERE RICHEMON	B	07/01/2021	DIRECT	0.000				
939653-10-1	WASHINGTON REAL ESTATE		09/14/2021	GOLDMAN, SACHS & CO.	215.000	5,495			
94106L-10-9	WASTE MGMT INC DEL		08/20/2021	ALLSTATE LIFE INSURANCE CO	13,448.000	2,038,986			
94419L-10-1	WAYFAIR INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	972.000	275,747			
947890-10-9	WEBSTER FINANCIAL CORP		09/14/2021	GOLDMAN, SACHS & CO.	39.000	1,877			
92939U-10-6	WEC ENERGY GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,469.000	627,299			
949090-10-4	WELBILT INC		09/14/2021	Various	1,643.000	38,239			
949746-10-1	WELLS FARGO CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	34,076.000	1,610,091			
95040Q-10-4	WELLTOWER INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,497.000	378,108			
95058W-10-0	WENDY'S COMPANY (THE)		08/20/2021	ALLSTATE LIFE INSURANCE CO	14,228.000	338,200			
S69488-36-9	WESFARMERS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	25,242.000	1,186,992			
Q9594D-10-6	WEST AFRICAN RESOURCES LTD	B	09/16/2021	GOLDMAN, SACHS & CO.	370.000	274			
957638-10-9	WESTERN ALLIANCE BANCORP		09/20/2021	Various	4,862.000	452,301			
Q97417-10-1	WESTPAC BANKING CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	24,860.000	457,407			
96145D-10-5	WESTROCK		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,960.000	339,578			
96208T-10-4	WEX INC		08/20/2021	Various	3,192.000	545,460			
962166-10-4	WEYERHAEUSER CO		08/20/2021	ALLSTATE LIFE INSURANCE CO	28,137.000	954,126			
G96007-10-2	WH GROUP LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	186,000.000	133,005			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G9593A-10-4	WHARF REAL ESTATE INVESTMENT COMPA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,000.000	19,899			
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12,991.000	549,901			
G9606P-19-7	WHITBREAD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,761.000	438,800			
966387-50-8	WHITING PETROLEUM CORP		09/30/2021	Various	5,082.000	222,741			
969457-10-0	WILLIAMS COS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	24,817.000	592,878			
G96629-10-3	WILLIS TOWERS WATSON PLC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,324.000	498,080			
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	21,327.000	573,910			
97650W-10-8	WINTRUST FINANCIAL CORP		08/20/2021	Various	5,357.000	382,785			
M98068-10-5	WIX.COM LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,405.000	304,112			
978097-10-3	WOLVERINE WORLD WIDE, INC.		09/17/2021	Various	13,409.000	463,428			
980228-10-0	WOODSIDE PETROLEUM	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	91,963.000	1,284,444			
980745-10-3	WOODWARD INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,352.000	390,977			
S69812-39-4	WOOLWORTHS GROUP LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	19,387.000	573,330			
98138H-10-1	WORKDAY INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,160.000	500,904			
98138J-20-6	WORKHORSE GROUP INC		09/14/2021	GOLDMAN, SACHS & CO.	612.000	5,171			
983134-10-7	WYNN RESOR TS LTD COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,536.000	224,892			
98389B-10-0	XCEL ENERGY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	14,637.000	1,026,346			
98401F-10-5	XENCOR INC		09/14/2021	GOLDMAN, SACHS & CO.	210.000	6,873			
984017-10-3	XENIA HOTELS RESORTS REIT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	19,612.000	315,753			
S88P4L-P4-8	XERO LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,115.000	117,506			
98421M-10-6	XEROX HOLDINGS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	1.000	22			
983919-10-1	XILINX INC COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,106.000	442,636			
9837FR-10-0	XL FLEET CORP CLASS A		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	1,116.000	7,356			
98423F-10-9	XOMETRY INC CLASS A		09/22/2021	Various	1,989.000	134,202			
98390M-10-3	XPERI HOLDING CORP		09/14/2021	GOLDMAN, SACHS & CO.	206.000	4,081			
983793-10-0	XPO LOGISTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	50.000	4,112			
984241-10-9	Y MABS THERAPEUTICS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,718.000	129,603			
J95732-10-3	YAMAHA CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,400.000	297,036			
J9690T-10-2	YASKAWA ELECTRIC CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,300.000	444,652			
98585N-10-6	YEXT INC		09/14/2021	GOLDMAN, SACHS & CO.	565.000	7,029			
987184-10-8	YORK WATER CO		09/14/2021	GOLDMAN, SACHS & CO.	47.000	2,198			
988498-10-1	YUM! BRANDS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,878.000	787,417			
J95402-10-3	Z HOLDINGS CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	47,000.000	279,419			
D98423-10-2	ZALANDO	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,580.000	386,683			
989207-10-5	ZEBRA TECHNOLOGIES CORP.		08/20/2021	ALLSTATE LIFE INSURANCE CO	275.000	154,748			
98954M-20-0	ZILLOW GROUP INC CLASS C		08/20/2021	Various	2,914.000	275,921			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,916.000	420,254			
98973P-10-1	ZIOPHARM ONCOLOGY INC		09/14/2021	GOLDMAN, SACHS & CO.	1,424.000	2,321			
SBYVLX-J9-7	ZIP CO LTD	B	09/16/2021	Various	984.000	5,410			
98978V-10-3	ZOETIS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,299.000	1,919,686			
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		08/20/2021	Various	442.000	153,549			
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	457.000	30,624			
98980G-10-2	ZSCALER INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	794.000	194,435			
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,253.000	551,975			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						833,040,049	XXX		XXX
00085Q-20-9	AMERICAN COM BARG COMMON STOCK		09/14/2021	ALLSTATE LIFE INSURANCE CO	1,776.000	26,640			
00085Q-14-2	AMERICAN COM BARG SER A ANTI DILUT		08/20/2021	Various	81,817.000	33,108			
00085Q-13-4	AMERICAN COM BARG SER A PREF WRNT		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,944.000	170,128			
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT		08/20/2021	Various	51,033.000	27,535			
00085Q-16-7	AMERICAN COM BARG SER B PREF WRNT		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,331.000	138,592			
00085Q-11-8	AMERICAN COMMERCIAL BARGE LINE HOL		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,866.000	27,990			
BAS19M-6L-5	ARTISAN NON-U.S. SMALL-MID GROWTH		09/30/2021	DIRECT	100,000.000	10,000,000			
BAS19M-6F-8	BLACKROCK CHINA OPPORTUNITIES FUND		09/30/2021	DIRECT	50,000.000	5,000,000			
BAS0H0-A6-4	CMIA PEARL LIMITED	D	08/02/2021	Various	9,925,000.000				
BAS006-XT-6	CONREX RESID PTY GROUP REIT II		07/01/2021	ALLSTATE LIFE INSURANCE CO	1,142,857.000	15,776,912			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BASOQW-JW-8	GCR HOLDINGS INC COMMON STOCK		07/01/2021	Various	6,338,851.000	1			
434990-71-9	HOLLANDER PRT CRP WTS 13SEP24 REST		08/20/2021	ALLSTATE LIFE INSURANCE CO	383.000				
BASORM-DA-3	HOME PARTNERS OF AMERICA INC		07/01/2021	Various	9,375.000	17,868,763			
BASOB3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT		09/14/2021	ALLSTATE LIFE INSURANCE CO	1,704,903.000	119,343			
BASOVD-CC-5	JP ACQUISITION CORP.		07/01/2021	ALLSTATE LIFE INSURANCE CO	2,187.500	1,111,630			
BAS19K-J4-3	KP I WENGEN SARL	B	09/28/2021	DIRECT	5,120,000.000	6,051,328			
BASOYW-PN-2	PETROLEUM SERVICE CORPORATION		07/01/2021	Various	19,600.000	3,122,211			
BASOH9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)		07/01/2021	Various	2,877,513.580	10,145,825			
BAS19C-08-2	QUEENSLAND CITRUS PTY LTD COMMON	D	09/08/2021	DIRECT	3,262,766.600	3,262,767			
BASOSV-AB-3	SIGMUND INTERNATIONAL S.A.	B	07/01/2021	Various	132,571,770.000	13,630,709			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						86,513,481	XXX		XXX
09258N-80-2	BLACKROCK ADV S/C CORE K		08/20/2021	Various	592,423.320	10,998,095			
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	09/01/2021	STOCK DIV.	17,926.370	395,035			
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	09/01/2021	Various	483,073.360	7,789,401			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	08/20/2021	ALLSTATE LIFE INSURANCE CO	397,302.000	24,084,447			
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		08/20/2021	ALLSTATE LIFE INSURANCE CO	186,390.000	18,694,917			
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	08/20/2021	ALLSTATE LIFE INSURANCE CO	20,617.000	1,631,629			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/02/2021	Various	6,854.000	1,497,411			
78462F-10-3	SPDR S&P 500 ETF TRUST		08/20/2021	ALLSTATE LIFE INSURANCE CO	36,300.000	15,966,918			
9499999. Subtotal - Common Stocks - Mutual Funds						81,057,854	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,000,611,384	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,000,611,384	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,019,832,285	XXX		XXX
9999999 - Totals						3,604,434,133	XXX	3,552,836	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		09/01/2021	SCHEDULED REDEMPTION		7,751	7,751	8,244	8,010		(259)		(259)		7,751				222	07/15/2024	1.A
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		09/01/2021	SCHEDULED REDEMPTION		14,157	14,157	15,191	14,961		(804)		(804)		14,157				498	06/15/2025	1.A
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		09/01/2021	SCHEDULED REDEMPTION		1,699	1,699	1,806	1,768		(69)		(69)		1,699				49	08/20/2025	1.A
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		09/01/2021	SCHEDULED REDEMPTION		5,462	5,462	5,808	5,672		(210)		(210)		5,462				157	01/20/2026	1.A
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2021	SCHEDULED REDEMPTION		116,075	116,075	116,075	116,075						116,075				2,381	08/01/2023	1.A
91282C-CA-7	TREASURY (CPI) NOTE		09/23/2021	Various		27,305,176	24,197,700	26,835,699			(120,937)		(120,937)		26,714,762		588,476	588,476	12,996	04/15/2026	1.A FE
912810-RC-4	TREASURY BOND		08/02/2021	Various		1,338,828	1,000,000	1,238,672	1,231,371		(4,473)		(4,473)		1,226,897		111,931	111,931	34,347	08/15/2043	1.A
912828-3P-3	TREASURY NOTE		08/19/2021	HSBC SECURITIES, INC.		19,735,183	18,650,400	19,857,291			(94,439)		(94,439)		19,762,852		(27,669)	(27,669)	267,973	12/31/2024	1.A
912828-N3-0	TREASURY NOTE		08/31/2021	NOMURA SECURITIES INTERNATIONAL INC		11,932,703	11,623,500	12,035,771	11,915,543		(97,222)		(97,222)		11,818,320		114,383	114,383	165,785	12/31/2022	1.A
912828-V9-8	TREASURY NOTE		09/23/2021	GOLDMAN, SACHS & CO.		4,906,312	4,594,900	5,144,134	5,088,644		(58,212)		(58,212)		5,030,432		(124,120)	(124,120)	114,623	02/15/2027	1.A
912828-YX-2	TREASURY NOTE		09/23/2021	JPMORGAN CHASE & CO.		3,104,101	2,979,900	3,200,599	3,196,543		(26,052)		(26,052)		3,170,491		(66,390)	(66,390)	38,261	12/31/2026	1.A
912828-ZB-9	TREASURY NOTE		09/23/2021	NOMURA SECURITIES INTERNATIONAL INC		3,492,728	3,462,700	3,563,470	3,552,555		(10,398)		(10,398)		3,542,157		(49,429)	(49,429)	41,538	02/28/2027	1.A
912828-ZD-5	TREASURY NOTE		08/19/2021	JPMORGAN CHASE & CO.		9,979,163	9,927,200	9,991,959			(11,651)		(11,651)		9,980,308		(1,145)	(1,145)	21,311	03/15/2023	1.A
912828-ZF-0	TREASURY NOTE		08/19/2021	BARCLAYS		14,976,454	15,004,000	14,982,315			1,510		1,510		14,983,825		(7,371)	(7,371)	29,106	03/31/2025	1.A
912828-ZH-6	TREASURY NOTE		08/19/2021	JPMORGAN CHASE & CO.		4,940,275	4,934,300	4,947,407			(3,307)		(3,307)		4,944,100		(3,825)	(3,825)	10,448	04/15/2023	1.A
912828-ZP-8	TREASURY NOTE		08/19/2021	JPMORGAN CHASE & CO.		4,998,618	5,003,700	5,001,159	5,001,424		608		608		5,002,032		(3,414)	(3,414)	4,776	05/15/2023	1.A
912828-ZX-1	TREASURY NOTE		07/30/2021	BNP CAPITAL MARKETS		7,996,771	7,992,400	7,997,395			(842)		(842)		7,996,553		218	218	5,891	06/30/2022	1.A
91282C-AC-5	TREASURY NOTE		08/31/2021	JPMORGAN CHASE & CO.		7,003,601	6,999,500	6,997,859	6,998,102		591		591		6,998,692		4,909	4,909	9,510	07/31/2022	1.A FE
91282C-AX-9	TREASURY NOTE		08/12/2021	HSBC SECURITIES, INC.		10,000,781	10,000,000	10,000,391	10,000,389		(125)		(125)		10,000,265		516	516	8,777	11/30/2022	1.A FE
91282C-BH-3	TREASURY NOTE		08/12/2021	JPMORGAN CHASE & CO.		5,045,311	5,131,300	5,012,598			9,303		9,303		5,021,901		23,409	23,409	10,301	01/31/2026	1.A FE
91282C-BQ-3	TREASURY NOTE		08/19/2021	JPMORGAN CHASE & CO.		14,972,901	15,114,600	14,881,977			16,158		16,158		14,898,134		74,766	74,766	35,528	02/28/2026	1.A FE
91282C-BW-0	TREASURY NOTE		08/19/2021	HSBC SECURITIES, INC.		14,976,660	14,963,800	14,931,651			1,809		1,809		14,933,460		43,199	43,199	34,157	04/30/2026	1.A FE
91282C-BX-8	TREASURY NOTE		08/31/2021	Various		69,973,349	70,044,100	70,007,553			5,341		5,341		70,012,895		(39,546)	(39,546)	27,055	04/30/2023	1.A FE
91282C-CB-5	TREASURY NOTE		09/28/2021	BARCLAYS		50,585,938	50,000,000	51,269,531			(24,967)		(24,967)		51,244,565		(658,627)	(658,627)	302,480	05/15/2031	1.A FE
91282C-CC-3	TREASURY NOTE		08/19/2021	JPMORGAN CHASE & CO.		29,891,016	30,000,000	29,949,609			3,694		3,694		29,953,304		(62,288)	(62,288)	19,769	05/15/2024	1.A FE
91282C-CD-1	TREASURY NOTE		07/21/2021	Various		174,759,766	175,000,000	174,907,227			5,020		5,020		174,912,247		(152,481)	(152,481)	30,311	05/31/2023	1.A FE
91282C-CF-6	TREASURY NOTE		08/19/2021	HSBC SECURITIES, INC.		10,007,154	10,005,200	10,011,453			(240)		(240)		10,011,213		(4,059)	(4,059)	16,607	05/31/2026	1.A FE
91282C-BR-1	WI TREASURY NOTE		08/12/2021	GOLDMAN, SACHS & CO.		24,973,345	25,042,800	24,987,041			6,210		6,210		24,993,250		(19,905)	(19,905)	25,689	03/15/2024	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						527,041,276	521,817,144	527,899,885	47,131,056		(403,963)		(403,963)		527,297,800		(258,462)	(258,462)	1,270,546	XXX	XXX
006449-HD-7	ADAMS 12 FIVE STAR SCHS COLO		08/05/2021	WELLS FARGO		1,921,004	1,885,000	2,070,880	1,944,939		(37,874)		(37,874)		1,907,065		13,939	13,939	67,389	12/15/2021	1.C FE
20772K-KX-6	CONNECTICUT ST		09/15/2021	UMB BANK		309,075	250,000	292,628	290,620		(2,799)		(2,799)		287,822		21,253	21,253	7,944	06/01/2034	1.D FE
365136-NT-3	GARDEN CITY MICH SCH DIST		08/19/2021	UMB BANK		130,790	100,000	125,984	124,748		(1,560)		(1,560)		123,188		7,602	7,602	4,056	05/01/2039	1.C FE
385064-RY-8	GRANBURY TEX INDPT SCH DIST		08/01/2021	MATURED		110,000	110,000	115,172	112,748		(2,748)		(2,748)		110,000				5,500	08/01/2021	1.A FE
452153-AE-9	ILLINOIS (STATE OF)		07/30/2021	MORGAN STANLEY		2,989,700	2,500,000	2,913,475			(28,997)		(28,997)		2,884,478		105,222	105,222	44,792	03/01/2026	2.C FE
882724-PP-6	TEXAS ST		08/01/2021	ASSIGNMENT OF SECURITIES		210,000	210,000	221,461	213,443		(3,443)		(3,443)		210,000				10,500	08/01/2027	6. *
882724-PT-8	TEXAS ST		08/16/2021	ASSIGNMENT OF SECURITIES		70,000	70,000	73,820	71,148		(1,148)		(1,148)		70,000				3,646	08/01/2027	1.A FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,740,569	5,125,000	5,813,420	2,757,646		(78,570)		(78,570)		5,592,551		148,017	148,017	143,826	XXX	XXX
108152-DQ-9	BRIDGEPORT CONN		07/15/2021	MATURED		480,000	480,000	517,834	487,002		(7,002)		(7,002)		480,000				24,000	07/15/2021	1.F FE
108152-GN-3	BRIDGEPORT CONN		08/31/2021	PRE-REFUNDING		3,515,862	3,275,000	3,654,186	3,567,858		(51,996)		(51,996)		3,515,862				171,028	08/15/2024	1.F FE
146816-DG-5	CARUTHERS CALIF UNI SCH DIST		08/26/2021	PIPER JAFFRAY INC.		1,459,736	1,380,000	1,380,000	1,380,000						1,380,000		79,736	79,736	46,316	08/01/2040	1.C FE
204709-JD-2	COMPTON CALIF CMNTY COLLEGE DI		09/23/2021	UMB BANK		1,708,277	1,575,000	1,575,000	1,575,000						1,575,000		133,277	133,277	64,301	08/01/2039	1.E FE
204709-JG-5	COMPTON CALIF CMNTY COLLEGE DI		09/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,071,090	1,000,000	1,000,000	1,000,000						1,000,000		71,090	71,090	34,580	08/01/2035	1.E FE
204736-FM-9	COMPTON CALIF UNI SCH DIST		08/12/2021	UMB BANK		60,737	100,000	52,272	54,506		1,076		1,076		55,582		5,155	5,155		06/01/2040	1.D FE
204736-FR-8	COMPTON CALIF UNI SCH DIST		09/16/2021	UMB BANK		415,882	800,000	358,400	374,311		8,710		8,710		383,021		32,861	32,861		06/01/2044	1.D FE
228485-KF-4	CROWN POINT IND MULTI-SCH BLDG		07/15/2021	MATURED		125,000	125,000	141,370	127,148		(2,148)		(2,148)		125,000				6,250	07/15/2021	1.B FE
245176-GC-0	DEL MAR TEX COLLEGE DIST		08/15/2021	MATURED		390,000	390,000	425,880	397,560		(7,560)		(7,560)		390,000				19,500	08/15/2021	1.C FE
245176-HC-9	DEL MAR TEX COLLEGE DIST		08/15/2021	MATURED		675,000	675,000	737,100	688,084		(13,084)		(13,084)		675,000				33,750	08/15/2021	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
282091-BT-3	EFFINGHAM CNTY GA SCH DIST		09/01/2021	MATURED		950,000	950,000	1,077,367	969,018		(19,018)		(19,018)		950,000				47,500	09/01/2021	1.B FE
368347-DJ-6	GEARY CNTY KANS UNI SCH DIS NO 475		09/13/2021	PIPER JAFFRAY INC.		352,258	350,000	350,000							350,000		2,258	2,258	228	09/01/2032	1.D FE
378280-UQ-2	GLENDALE ARIZ		07/12/2021	UMB BANK		466,182	360,000	426,222	410,361		(3,250)		(3,250)		407,110		59,072	59,072	18,650	07/01/2029	1.D FE
378394-JC-5	GLENDALE CALIF CMNTY COLLEGE D		08/01/2021	MATURED		90,000	90,000	90,000	90,000						90,000				537	08/01/2021	1.D FE
480102-CV-2	JONES CNTY GA SCH DIST		08/01/2021	MATURED		200,000	200,000	214,422	202,517		(2,517)		(2,517)		200,000				8,000	08/01/2021	1.B FE
483427-HF-0	KALKASKA MICH PUB SCHS		09/03/2021	UMB BANK		203,580	150,000	200,924			(747)		(747)		200,176		3,404	3,404	1,438	05/01/2033	1.C FE
567438-TR-7	MARICOPA CNTY ARIZ UNI SCH DIS		07/01/2021	MATURED		300,000	300,000	330,537	304,726		(4,726)		(4,726)		300,000				15,000	07/01/2021	1.C FE
57325V-AP-4	MARTIN CNTY TEX HOSP DIST		07/22/2021	UMB BANK		122,234	100,000	116,642			(260)		(260)		116,382		5,852	5,852	600	04/01/2030	2.A FE
608117-DR-5	MOHAVE CNTY ARIZ UN HIGH SCH D		07/01/2021	MATURED		250,000	250,000	283,753	254,128		(4,128)		(4,128)		250,000				12,500	07/01/2021	1.E FE
645020-T2-4	NEW HAVEN CONN		08/01/2021	MATURED		1,530,000	1,530,000	1,796,235	1,554,051		(24,051)		(24,051)		1,530,000				76,500	08/01/2021	1.F FE
762196-ZH-9	NEWPORT RI - HEBC POST-D INT		08/31/2021	UMB BANK		103,504	100,000	100,000							100,000		3,504	3,504	722	05/15/2033	1.B FE
652560-BQ-5	NEWTON CNTY GA		08/01/2021	MATURED		700,000	700,000	754,376	711,494		(11,494)		(11,494)		700,000				35,000	08/01/2021	1.C FE
662523-G7-8	NORTH SLOPE BORO ALASKA		07/09/2021	ASSIGNMENT OF SECURITIES		1,300,000	1,300,000	1,388,335	1,317,640		(17,640)		(17,640)		1,300,000				34,125	06/30/2023	1.C FE
662523-G8-6	NORTH SLOPE BORO ALASKA		07/09/2021	ASSIGNMENT OF SECURITIES		300,000	300,000	320,307	304,056		(4,056)		(4,056)		300,000				7,875	06/30/2024	1.C FE
662523-H3-6	NORTH SLOPE BORO ALASKA		07/09/2021	ASSIGNMENT OF SECURITIES		280,000	280,000	299,169	283,827		(3,827)		(3,827)		280,000				7,350	06/30/2022	1.C FE
662523-H4-4	NORTH SLOPE BORO ALASKA		07/09/2021	ASSIGNMENT OF SECURITIES		235,000	235,000	250,968	238,189		(3,189)		(3,189)		235,000				6,169	06/30/2023	1.C FE
662523-H5-1	NORTH SLOPE BORO ALASKA		07/09/2021	ASSIGNMENT OF SECURITIES		745,000	745,000	795,429	755,072		(10,072)		(10,072)		745,000				19,556	06/30/2024	1.C FE
692020-U8-1	OXNARD CALIF SCH DIST		08/27/2021	RAYMOND JAMES & ASSOCIATES, INC.		656,942	650,000	650,000	650,000						650,000		6,942	6,942	16,981	08/01/2041	1.C FE
695802-QW-1	PAJARO VALLEY CALIF UNI SCH DI		09/23/2021	UMB BANK		944,865	900,000	900,000	900,000						900,000		44,865	44,865	34,632	08/01/2043	1.D FE
700387-GY-3	PARK CREEK MET DIST COLO REV		07/01/2021	UMB BANK		607,385	500,000	568,055	561,729		(3,206)		(3,206)		558,523		48,862	48,862	11,944	12/01/2036	1.F FE
73208P-BL-4	POMONA CALIF PENSION OBLIG		07/01/2021	UMB BANK		619,223	565,000	565,000	565,000						565,000		54,223	54,223	14,893	08/01/2030	1.E FE
757889-EC-0	REDWOOD CITY CALIF SCH DIST		07/07/2021	UMB BANK		166,188	140,000	159,177	157,048		(940)		(940)		156,108		10,080	10,080	5,258	08/01/2044	1.C FE
797355-8A-5	SAN DIEGO CALIF UNI SCH DIST		09/16/2021	UMB BANK		386,643	320,000	369,312	363,895		(3,408)		(3,408)		360,487		26,156	26,156	15,609	07/01/2038	1.A FE
798755-GM-0	SAN MARCOS CALIF UNI SCH DIST		08/27/2021	RAYMOND JAMES & ASSOCIATES, INC.		697,827	650,000	650,000	650,000						650,000		47,827	47,827	23,780	08/01/2040	1.D FE
83412P-FU-1	SOLANO CNTY CALIF CMNTY COLLEGE DI		08/17/2021	TD SECURITIES		161,399	150,000	150,000	150,000						150,000		11,399	11,399	4,594	08/01/2032	1.C FE
879709-5R-0	TEMPE ARIZ		07/01/2021	MATURED		190,000	190,000	206,604	192,793		(2,793)		(2,793)		190,000				9,500	07/01/2021	1.A FE
60534W-7N-2	TUPELO MISS		08/11/2021	Various		797,294	600,000	754,740	745,619		(8,466)		(8,466)		737,153		60,141	60,141	22,875	05/01/2036	1.C FE
91882R-GJ-5	VAL VERDE UNIFIED SCHOOL DISTRICT		09/08/2021	UMB BANK		178,643	150,000	175,431	173,871		(2,049)		(2,049)		171,822		6,820	6,820	3,650	08/01/2033	1.C FE
91882R-GP-1	VAL VERDE UNIFIED SCHOOL DISTRICT		09/21/2021	UMB BANK		117,384	100,000	114,671	113,782		(1,233)		(1,233)		112,549		4,835	4,835	4,578	08/01/2039	1.C FE
91882R-GW-6	VAL VERDE UNIFIED SCHOOL DISTRICT		08/31/2021	UMB BANK		160,859	135,000	157,888	156,484		(1,785)		(1,785)		154,700		6,160	6,160	5,865	08/01/2033	1.C FE
91882R-GX-4	VAL VERDE UNIFIED SCHOOL DISTRICT		09/16/2021	UMB BANK		294,770	250,000	288,295	285,966		(3,190)		(3,190)		282,776		11,994	11,994	11,361	08/01/2037	1.C FE
91882R-GZ-9	VAL VERDE UNIFIED SCHOOL DISTRICT		08/12/2021	UMB BANK		180,225	155,000	175,139	173,929		(1,442)		(1,442)		172,488		7,737	7,737	758	08/01/2046	1.C FE
973279-SV-5	WINDHAM CONN		08/30/2021	UMB BANK		369,027	300,000	339,426	335,194		(2,461)		(2,461)		332,732		36,295	36,295	12,533	08/15/2033	1.C FE
973279-SY-9	WINDHAM CONN		09/09/2021	UMB BANK		365,019	300,000	336,099	332,244		(2,358)		(2,358)		329,887		35,133	35,133	12,933	08/15/2036	1.C FE
973279-TB-8	WINDHAM CONN		09/17/2021	UMB BANK		132,759	110,000	122,131	120,842		(815)		(815)		120,027		12,732	12,732	4,840	08/15/2039	1.C FE
986082-D6-9	YONKERS N Y		08/17/2021	JANNEY MONTGOMERY SCOTT LLC		303,385	250,000	285,910	282,301		(2,099)		(2,099)		280,202		23,183	23,183	8,000	05/01/2035	1.E FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						25,359,178	24,155,000	25,604,605	23,957,246		(217,224)		(217,224)		24,507,587		851,591	851,591	916,058	XXX	XXX
010595-EQ-5	ALABAMA ST MUN ELEC AUTH PWR S		09/01/2021	MATURED		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				19,173	09/01/2021	1.D FE
01354M-HY-0	ALBUQUERQUE NM GROSS RECPTS TAX RE		08/11/2021	UMB BANK		1,031,930	1,000,000	1,000,000	1,000,000						1,000,000		31,930	31,930	21,468	07/01/2035	1.A FE
01354P-HJ-6	ALBUQUERQUE NM GROSS RECPTS TAX RE		08/11/2021	UMB BANK		931,698	900,000	900,000	900,000						900,000		31,698	31,698	18,451	07/01/2035	1.A FE
01757L-FL-5	ALLEN CNTY OHIO HOSP FACS REV		08/01/2021	MATURED		2,500,000	2,500,000	2,766,400	2,544,275		(44,275)		(44,275)		2,500,000				125,000	08/01/2021	1.E FE
040664-AS-3	ARIZONA ST UNIV REVS		07/30/2021	UMB BANK		615,925	500,000	575,345	570,779		(3,952)		(3,952)		566,827		49,098	49,098	25,611	07/01/2042	1.C FE
04084R-AK-7	ARKANSAS DEV FIN AUTH HEALTH C		08/05/2021	WELLS FARGO		2,156,918	2,125,000	2,471,269	2,179,067		(35,626)		(35,626)		2,143,440		13,477	13,477	73,194	12/01/2021	1.F FE
052404-PV-6	AUSTIN TEX CMNTY COLLEGE DIST		09/15/2021	UMB BANK		916,646	710,000	899,059	873,593		(13,408)		(13,408)		860,186		56,460	56,460	40,036	02/01/2030	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
052404-PW-4	AUSTIN TEX CMNTY COLLEGE DIST		09/15/2021	UMB BANK		815,638	635,000	799,706	777,585		(11,655)		(11,655)		765,930		49,709	49,709	35,807	02/01/2031	1.D FE
052409-DE-6	AUSTIN TEX CONVENTION ENTERPRI		07/29/2021	HILLTOP SECURITIES INC		630,678	600,000	686,298	631,846		(9,191)		(9,191)		622,656		8,022	8,022	32,583	01/01/2023	3.A FE
052409-DF-3	AUSTIN TEX CONVENTION ENTERPRI		07/29/2021	HILLTOP SECURITIES INC		543,565	500,000	577,060	536,356		(6,899)		(6,899)		529,457		14,108	14,108	27,153	01/01/2024	3.A FE
052409-DG-1	AUSTIN TEX CONVENTION ENTERPRI		07/29/2021	HILLTOP SECURITIES INC		168,017	150,000	173,681	162,996		(1,820)		(1,820)		161,176		6,840	6,840	8,146	01/01/2025	3.A FE
052409-DH-9	AUSTIN TEX CONVENTION ENTERPRI		07/29/2021	HILLTOP SECURITIES INC		574,070	500,000	579,755	548,536		(5,339)		(5,339)		543,197		30,873	30,873	27,153	01/01/2026	3.A FE
058508-FQ-0	BALL ST UNIV IND UNIV REVS		07/01/2021	MATURED		200,000	200,000	237,502	203,575		(3,575)		(3,575)		200,000				10,000	07/01/2021	1.D FE
058508-JM-5	BALL ST UNIV IND UNIV REVS		07/01/2021	MATURED		530,000	530,000	577,695	538,110		(8,110)		(8,110)		530,000				26,500	07/01/2021	1.D FE
05922K-YB-9	BALTIMORE MD PROJ REV		07/01/2021	MATURED		375,000	375,000	426,154	381,021		(6,021)		(6,021)		375,000				18,750	07/01/2021	1.E FE
075554-AM-7	BEAVERTON ORE SPL REV		08/05/2021	UMB BANK		209,194	200,000	200,000	200,000						200,000		9,194	9,194	3,274	06/01/2032	1.D FE
087032-EA-2	BETHEL PARK PA MUN AUTH SWR RE		09/01/2021	MATURED		90,000	90,000	90,000	90,000						90,000				701	09/01/2021	1.C FE
090132-AE-1	BILLINGS MONT SWR SYS REV		07/01/2021	MATURED		225,000	225,000	246,744	227,577		(2,577)		(2,577)		225,000				9,000	07/01/2021	1.D FE
113664-HP-4	BROOKINGS S D SCH DIST NO 05-1		08/01/2021	MATURED		350,000	350,000	380,643	356,178		(6,178)		(6,178)		350,000				17,500	08/01/2021	1.B FE
11506K-FG-1	BROWARD CNTY FLA PORT FACS REV		07/07/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,183,830	1,000,000	1,123,680	1,109,627		(5,939)		(5,939)		1,103,688		80,142	80,142	34,222	09/01/2038	1.F FE
13080S-TW-4	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	BARCLAYS		368,727	300,000	354,537	341,304		(3,875)		(3,875)		337,429		31,298	31,298	17,167	08/01/2029	2.A FE
13080S-TX-2	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	BARCLAYS		152,866	125,000	146,914	141,610		(1,555)		(1,555)		140,055		12,811	12,811	7,153	08/01/2030	2.A FE
13080S-TY-0	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	BARCLAYS		304,370	250,000	292,905	282,536		(3,042)		(3,042)		279,495		24,875	24,875	14,306	08/01/2031	2.A FE
13080S-TZ-7	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	BARCLAYS		394,362	325,000	379,285	366,190		(3,845)		(3,845)		362,346		32,016	32,016	18,597	08/01/2032	2.A FE
13080S-UA-0	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	BARCLAYS		544,518	450,000	523,107	505,505		(5,172)		(5,172)		500,333		44,185	44,185	25,750	08/01/2033	2.A FE
13080S-UB-8	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	Various		604,211	500,000	578,960	559,984		(5,434)		(5,434)		554,550		49,661	49,661	28,139	08/01/2034	2.A FE
13080S-UC-6	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	BARCLAYS		661,826	550,000	634,865	614,500		(5,993)		(5,993)		608,507		53,319	53,319	31,472	08/01/2035	2.A FE
40727T-DJ-0	CHRIST HOSP		09/23/2021	HILLTOP SECURITIES INC		5,434,800	5,000,000	5,000,000	5,000,000						5,000,000		434,800	434,800	138,709	06/01/2034	1.F FE
181000-PL-8	CLARK CNTY NEV HWY IMPT REV		07/01/2021	MATURED		490,000	490,000	562,133	499,105		(9,105)		(9,105)		490,000				24,500	07/01/2021	1.D FE
19648F-FH-2	COLORADO HEALTH FACS AUTH REV		07/19/2021	UNION BANK OF SWITZERLAND		421,396	340,000	407,374	387,411		(3,830)		(3,830)		383,581		37,815	37,815	11,617	05/15/2027	1.G FE
19923P-BE-7	COLUMBUS IND MULTI-HIGH SCH BL		07/15/2021	MATURED		210,000	210,000	232,531	213,518		(3,518)		(3,518)		210,000				10,500	07/15/2021	1.B FE
20774Y-3J-4	CONNECTICUT ST HEALTH & EDL FA		07/01/2021	MATURED		650,000	650,000	712,394	659,881		(9,881)		(9,881)		650,000				32,500	07/01/2021	1.G FE
20774Y-3Z-8	CONNECTICUT ST HEALTH & EDL FA		07/01/2021	MATURED		670,000	670,000	723,640	678,738		(8,738)		(8,738)		670,000				33,500	07/01/2021	2.C FE
20774Y-4E-4	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		799,503	680,000	775,186	746,659		(8,365)		(8,365)		738,294		61,210	61,210	42,217	07/01/2026	2.C FE
20774Y-4F-1	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,323,971	1,100,000	1,260,886	1,218,746		(12,379)		(12,379)		1,206,367		117,604	117,604	68,292	07/01/2027	2.C FE
20774Y-4G-9	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,374,744	1,120,000	1,291,629	1,251,867		(11,694)		(11,694)		1,240,173		134,571	134,571	69,533	07/01/2028	2.C FE
20774Y-4J-3	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,212,380	1,000,000	1,143,910	1,110,701		(9,783)		(9,783)		1,100,918		111,462	111,462	62,083	07/01/2030	2.C FE
20774Y-4K-0	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,689,366	1,400,000	1,594,992	1,550,085		(13,241)		(13,241)		1,536,843		152,523	152,523	86,917	07/01/2031	2.C FE
20774Y-4L-8	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,268,585	1,055,000	1,206,577	1,174,677		(10,618)		(10,618)		1,164,059		104,526	104,526	65,498	07/01/2032	2.C FE
20774Y-4N-4	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,199,554	1,840,000	2,075,980	2,021,891		(15,981)		(15,981)		2,005,910		193,645	193,645	114,233	07/01/2034	2.C FE
20774Y-4P-9	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,312,641	1,100,000	1,236,070	1,204,943		(9,205)		(9,205)		1,195,738		116,903	116,903	68,292	07/01/2035	2.C FE
212584-DS-2	CONWAY HOSP		09/17/2021	UMB BANK		119,329	100,000	118,338	115,372		(1,891)		(1,891)		113,481		5,848	5,848	5,694	08/01/2027	2.A FE
212584-DU-7	CONWAY HOSP		09/07/2021	UMB BANK		118,188	100,000	117,444	114,633		(1,711)		(1,711)		112,922		5,266	5,266	5,528	08/01/2029	2.A FE
220245-L8-5	CORPUS CHRISTI TEX		08/27/2021	RAYMOND JAMES & ASSOCIATES, INC.		673,985	650,000	662,688			(895)		(895)		661,793		12,192	12,192	11,462	07/15/2040	1.D FE
23542J-RB-3	DALLAS TEX WTRWKS & SWR SYS		08/11/2021	UMB BANK		1,029,500	1,000,000	1,000,000	1,000,000						1,000,000		29,500	29,500	21,927	10/01/2037	1.B FE
246008-NJ-1	DELAWARE CNTY PA AUTH UNIV REV		08/01/2021	MATURED		300,000	300,000	354,684	304,909		(4,909)		(4,909)		300,000				15,000	08/01/2021	1.E FE
249182-KF-2	DENVER COLO CITY & CNTY ARPT R		08/05/2021	WELLS FARGO		2,026,100	2,000,000	2,225,340	2,051,416		(35,629)		(35,629)		2,015,787		10,313	10,313	73,333	11/15/2021	1.E FE
263804-AT-3	DUBOIS PA HOSP AUTH HOSP REV		07/15/2021	MATURED		500,000	500,000	541,375	507,347		(7,347)		(7,347)		500,000				25,000	07/15/2021	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2021	SCHEDULED REDEMPTION		64	64	66	65		(2)		(2)		64				3	08/01/2033	1.A
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2021	SCHEDULED REDEMPTION		540	540	553	549		(9)		(9)		540				23	12/01/2033	1.A
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2021	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	01/01/2034	1.A
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2021	SCHEDULED REDEMPTION		7	7	7	7						7					06/01/2034	1.A
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2021	SCHEDULED REDEMPTION		1,375	1,375	1,414	1,416		(40)		(40)		1,375				62	06/01/2034	1.A
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		09/01/2021	SCHEDULED REDEMPTION		1,200	1,200	1,242	1,250		(50)		(50)		1,200				52	08/01/2034	1.A
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2021	SCHEDULED REDEMPTION		605	605	626	635		(30)		(30)		605				28	08/01/2034	1.A
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		09/01/2021	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2034	1.A
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2021	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	09/01/2034	1.A
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2021	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	09/01/2034	1.A
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2021	SCHEDULED REDEMPTION		16	16	16	16						16				1	12/01/2034	1.A
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2021	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					04/01/2035	1.A
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2021	SCHEDULED REDEMPTION		168	168	170	170		(2)		(2)		168				8	09/01/2037	1.A
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2021	SCHEDULED REDEMPTION		44	44	45	44						44				2	02/01/2023	1.A
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2021	SCHEDULED REDEMPTION		587	587	600	590		(3)		(3)		587				30	06/01/2023	1.A
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2021	SCHEDULED REDEMPTION		734	734	704	723		11		11		734				34	05/01/2023	1.A
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2021	SCHEDULED REDEMPTION		979	979	1,000	987		(8)		(8)		979				49	08/01/2023	1.A
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2021	SCHEDULED REDEMPTION		332	332	338	334		(3)		(3)		332				17	06/01/2023	1.A
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2021	SCHEDULED REDEMPTION		115	115	118	117		(2)		(2)		115				5	04/01/2028	1.A
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					05/01/2028	1.A
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2021	SCHEDULED REDEMPTION		963	963	986	1,001		(38)		(38)		963				47	09/01/2028	1.A
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2021	SCHEDULED REDEMPTION		12	12	12	12						12				1	10/01/2028	1.A
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2021	SCHEDULED REDEMPTION		196	196	201	201		(5)		(5)		196				8	03/01/2029	1.A
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2021	SCHEDULED REDEMPTION		260	260	266	265		(5)		(5)		260				11	04/01/2029	1.A
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2021	SCHEDULED REDEMPTION		5	5	5	5						5					02/01/2030	1.A
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2031	1.A
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2021	SCHEDULED REDEMPTION		486	486	498	504		(18)		(18)		486				23	11/01/2031	1.A
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2021	SCHEDULED REDEMPTION		29	29	29	31		(2)		(2)		29				1	02/01/2032	1.A
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2021	SCHEDULED REDEMPTION		118	118	121	123		(5)		(5)		118				6	04/01/2032	1.A
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2021	SCHEDULED REDEMPTION		43	43	45	45		(1)		(1)		43				2	05/01/2032	1.A
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2021	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				3	07/01/2032	1.A
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2021	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1.A
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2021	SCHEDULED REDEMPTION		333	333	341	339		(6)		(6)		333				14	09/01/2028	1.A
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2021	SCHEDULED REDEMPTION		78	78	80	79		(1)		(1)		78				3	12/01/2028	1.A
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		09/01/2021	SCHEDULED REDEMPTION		66	66	67	67		(1)		(1)		66				3	02/01/2029	1.A
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2021	SCHEDULED REDEMPTION		55	55	56	57		(2)		(2)		55				2	03/01/2029	1.A
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		09/01/2021	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				2	04/01/2029	1.A
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2021	SCHEDULED REDEMPTION		152	152	147	148		4		4		152				8	06/01/2029	1.A
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2021	SCHEDULED REDEMPTION		13	13	13	13						13				1	06/01/2029	1.A
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2021	SCHEDULED REDEMPTION		100	100	99	95		4		4		100				5	08/01/2029	1.A
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2021	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22				1	01/01/2030	1.A
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2021	SCHEDULED REDEMPTION		72	72	70	69		4		4		72				4	04/01/2030	1.A
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2021	SCHEDULED REDEMPTION		132	132	135	136		(4)		(4)		132				7	05/01/2030	1.A
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2021	SCHEDULED REDEMPTION		278	278	285	284		(6)		(6)		278				12	11/01/2029	1.A
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2021	SCHEDULED REDEMPTION		12	12	12	12		1		1		12				1	02/01/2031	1.A
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2021	SCHEDULED REDEMPTION		28	28	28	28						28				1	05/01/2031	1.A
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2021	SCHEDULED REDEMPTION		37	37	37	37						37				2	06/01/2031	1.A
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2021	SCHEDULED REDEMPTION		1,613	1,613	1,652	1,670		(57)		(57)		1,613				82	03/01/2031	1.A
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2021	SCHEDULED REDEMPTION		59	59	58	58		1		1		59				3	03/01/2031	1.A
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2021	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2032	1.A
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2021	SCHEDULED REDEMPTION		198	198	204	209		(11)		(11)		198				9	01/01/2032	1.A
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2021	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	03/01/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2021	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	05/01/2032	1.A
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2021	SCHEDULED REDEMPTION		11,646	11,646	12,050	12,023		(377)		(377)		11,646				559	08/01/2032	1.A
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2021	SCHEDULED REDEMPTION		12	12	12	12						12				1	08/01/2032	1.A
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2021	SCHEDULED REDEMPTION		284	284	283	282		2		2		284				13	09/01/2032	1.A
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2021	SCHEDULED REDEMPTION		8	8	9	9						8					01/01/2033	1.A
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2021	SCHEDULED REDEMPTION		208	208	215	214		(6)		(6)		208				10	03/01/2033	1.A
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		09/01/2021	SCHEDULED REDEMPTION		69	69	70	70		(1)		(1)		69				3	08/01/2028	1.A
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		07/01/2021	SCHEDULED REDEMPTION		736	736	739	739		(3)		(3)		736				10	06/01/2023	1.A
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		09/01/2021	SCHEDULED REDEMPTION		392	392	393	393		(1)		(1)		392				20	08/01/2023	1.A
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2021	SCHEDULED REDEMPTION		135	135	140	139		(4)		(4)		135				6	01/01/2028	1.A
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		09/01/2021	SCHEDULED REDEMPTION		97,735	97,735	101,178	100,125		(2,390)		(2,390)		97,735				2,178	04/01/2032	1.A
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2021	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2027	1.A
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2021	SCHEDULED REDEMPTION		130	130	132	132		(1)		(1)		130				7	11/01/2026	1.A
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2026	1.A
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2021	SCHEDULED REDEMPTION		32	32	34	35		(3)		(3)		32				2	03/01/2032	1.A
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2021	SCHEDULED REDEMPTION		841	841	870	917		(76)		(76)		841				41	04/01/2032	1.A
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2021	SCHEDULED REDEMPTION		233	233	241	252		(19)		(19)		233				11	04/01/2032	1.A
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2021	SCHEDULED REDEMPTION		139	139	143	143		(5)		(5)		139				7	08/01/2032	1.A
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2021	SCHEDULED REDEMPTION		6	6	6	6						6					07/01/2033	1.A
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2021	SCHEDULED REDEMPTION		77	77	80	80		(3)		(3)		77				4	09/01/2034	1.A
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2021	SCHEDULED REDEMPTION		14	14	14	14						14				1	10/01/2036	1.A
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		09/01/2021	SCHEDULED REDEMPTION		2,002	2,002	2,100	2,018		(15)		(15)		2,002				68	12/01/2021	1.A
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		09/01/2021	SCHEDULED REDEMPTION		3,243	3,243	3,381	3,284		(41)		(41)		3,243				128	08/01/2022	1.A
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		09/01/2021	SCHEDULED REDEMPTION		2,081	2,081	2,168	2,106		(25)		(25)		2,081				82	09/01/2022	1.A
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		09/01/2021	SCHEDULED REDEMPTION		3,838	3,838	3,989	3,885		(47)		(47)		3,838				138	10/01/2022	1.A
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		09/01/2021	SCHEDULED REDEMPTION		4,074	4,074	4,249	4,130		(56)		(56)		4,074				164	12/01/2022	1.A
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		09/01/2021	SCHEDULED REDEMPTION		26,320	26,320	27,357	26,754		(435)		(435)		26,320				949	02/01/2023	1.A
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		09/01/2021	SCHEDULED REDEMPTION		4,344	4,344	4,501	4,420		(76)		(76)		4,344				158	04/01/2023	1.A
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		09/01/2021	SCHEDULED REDEMPTION		2,043	2,043	2,119	2,080		(38)		(38)		2,043				74	05/01/2023	1.A
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		09/01/2021	SCHEDULED REDEMPTION		8,346	8,346	8,656	8,478		(132)		(132)		8,346				300	06/01/2023	1.A
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2021	SCHEDULED REDEMPTION		5,527	5,527	5,721	5,631		(104)		(104)		5,527				200	12/01/2023	1.A
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		09/01/2021	SCHEDULED REDEMPTION		1,934	1,934	2,005	1,981		(47)		(47)		1,934				69	02/01/2024	1.A
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2021	SCHEDULED REDEMPTION		6,003	6,003	6,235	6,139		(136)		(136)		6,003				216	02/01/2024	1.A
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2021	SCHEDULED REDEMPTION		5,775	5,775	6,003	5,913		(137)		(137)		5,775				209	01/01/2024	1.A
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		09/01/2021	SCHEDULED REDEMPTION		3,200	3,200	3,318	3,238		(37)		(37)		3,200				116	12/01/2022	1.A
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2021	SCHEDULED REDEMPTION		8,777	8,777	9,123	8,996		(218)		(218)		8,777				311	04/01/2024	1.A
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		09/01/2021	SCHEDULED REDEMPTION		2,794	2,794	2,912	2,813		(20)		(20)		2,794				110	12/01/2021	1.A
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		09/01/2021	SCHEDULED REDEMPTION		3,504	3,504	3,677	3,533		(30)		(30)		3,504				137	01/01/2022	1.A
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		09/01/2021	SCHEDULED REDEMPTION		3,844	3,844	4,034	3,885		(41)		(41)		3,844				152	12/01/2022	1.A
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2021	SCHEDULED REDEMPTION		2,863	2,863	2,964	2,920		(57)		(57)		2,863				103	05/01/2023	1.A
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		09/01/2021	SCHEDULED REDEMPTION		4,473	4,473	4,694	4,536		(63)		(63)		4,473				176	12/01/2022	1.A
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		09/01/2021	SCHEDULED REDEMPTION		12,176	12,176	12,778	12,586		(409)		(409)		12,176				448	08/01/2023	1.A
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		09/01/2021	SCHEDULED REDEMPTION		1,128	1,128	1,168	1,131		(2)		(2)		1,128				41	10/01/2023	1.A
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		09/01/2021	SCHEDULED REDEMPTION		2,744	2,744	2,842	2,813		(69)		(69)		2,744				99	11/01/2023	1.A
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		09/01/2021	SCHEDULED REDEMPTION		6,584	6,584	6,909	6,705		(121)		(121)		6,584				262	07/01/2024	1.A
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		09/01/2021	SCHEDULED REDEMPTION		104,597	104,597	109,369	107,137		(2,540)		(2,540)		104,597				2,305	03/01/2027	1.A
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		09/01/2021	SCHEDULED REDEMPTION		129,024	129,024	134,764	132,145		(3,122)		(3,122)		129,024				2,786	05/01/2027	1.A
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		09/01/2021	SCHEDULED REDEMPTION		124,243	124,243	129,805	127,214		(2,971)		(2,971)		124,243				2,696	05/01/2027	1.A
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2021	SCHEDULED REDEMPTION		307	307	300	302		5		5		307				13	08/01/2028	1.A
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2021	SCHEDULED REDEMPTION		3,184	3,184	3,110	3,133		51		51		3,184				139	08/01/2028	1.A
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2021	SCHEDULED REDEMPTION		27	27	27	27						27				2	11/01/2022	1.A
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2021	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31367U-2S-3	FED NATL MTG ASSOC #179985		09/01/2021	SCHEDULED REDEMPTION		26	26	26	26						26				1	09/01/2022	1.A
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2021	SCHEDULED REDEMPTION		110	110	113	108		2		2		110				6	12/01/2024	1.A
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2021	SCHEDULED REDEMPTION		461	461	478	495		(35)		(35)		461				25	03/01/2030	1.A
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2021	SCHEDULED REDEMPTION		151	151	157	164		(13)		(13)		151				8	11/01/2030	1.A
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2021	SCHEDULED REDEMPTION		734	734	762	794		(61)		(61)		734				38	02/01/2031	1.A
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2021	SCHEDULED REDEMPTION		17	17	18	19		(1)		(1)		17				1	03/01/2031	1.A
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2021	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1.A
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2021	SCHEDULED REDEMPTION		147	147	152	159		(11)		(11)		147				8	07/01/2031	1.A
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2021	SCHEDULED REDEMPTION		33	33	33	33		(1)		(1)		33				2	09/01/2031	1.A
31371K-JY-8	FED NATL MTG ASSOC #254179		09/01/2021	SCHEDULED REDEMPTION		246	246	254	242		4		4		246				11	01/01/2022	1.A
31371K-NV-9	FED NATL MTG ASSOC #254304		09/01/2021	SCHEDULED REDEMPTION		174	174	180	174		1		1		174				8	05/01/2022	1.A
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2021	SCHEDULED REDEMPTION		14	14	14	13		1		1		14				1	07/01/2022	1.A
31371K-S5-1	FED NATL MTG ASSOC #254440		09/01/2021	SCHEDULED REDEMPTION		161	161	166	162		(1)		(1)		161				7	08/01/2022	1.A
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2021	SCHEDULED REDEMPTION		152	152	139	144		8		8		152				5	03/01/2036	1.A
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2021	SCHEDULED REDEMPTION		1,356	1,356	1,405	1,379		(22)		(22)		1,356				49	10/01/2023	1.A
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2021	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				3	06/01/2026	1.A
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2021	SCHEDULED REDEMPTION		465	465	466	466		(2)		(2)		465				27	05/01/2026	1.A
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2021	SCHEDULED REDEMPTION		63	63	65	64		(1)		(1)		63				3	12/01/2027	1.A
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2021	SCHEDULED REDEMPTION		249	249	257	251		(2)		(2)		249				11	01/01/2023	1.A
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2021	SCHEDULED REDEMPTION		1,338	1,338	1,372	1,362		(24)		(24)		1,338				72	07/01/2027	1.A
31382W-DR-0	FED NATL MTG ASSOC #494312		09/01/2021	SCHEDULED REDEMPTION		64	64	63	63		1		1		64				3	04/01/2029	1.A
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2021	SCHEDULED REDEMPTION		18	18	18	18						18				1	05/01/2029	1.A
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2021	SCHEDULED REDEMPTION		30	30	30	30						30				2	07/01/2029	1.A
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2021	SCHEDULED REDEMPTION		83	83	86	88		(5)		(5)		83				5	09/01/2029	1.A
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2021	SCHEDULED REDEMPTION		111	111	113	113		(1)		(1)		111				7	10/01/2029	1.A
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2021	SCHEDULED REDEMPTION		40	40	40	40						40				2	09/01/2029	1.A
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2021	SCHEDULED REDEMPTION		64	64	67	69		(4)		(4)		64				3	02/01/2030	1.A
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2021	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1.A
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2021	SCHEDULED REDEMPTION		101	101	102	102						101				6	01/01/2030	1.A
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2030	1.A
31384P-YX-7	FED NATL MTG ASSOC #530026		09/01/2021	SCHEDULED REDEMPTION		241	241	242	242		(1)		(1)		241				14	03/01/2030	1.A
31384T-U5-4	FED NATL MTG ASSOC #533504		09/01/2021	SCHEDULED REDEMPTION		202	202	203	203		(1)		(1)		202				11	03/01/2030	1.A
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2021	SCHEDULED REDEMPTION		27	27	28	28						27				2	03/01/2030	1.A
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2021	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				2	04/01/2030	1.A
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2021	SCHEDULED REDEMPTION		111	111	111	111						111				6	03/01/2030	1.A
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2021	SCHEDULED REDEMPTION		145	145	150	155		(11)		(11)		145				8	02/01/2030	1.A
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2021	SCHEDULED REDEMPTION		32	32	34	35		(3)		(3)		32				2	05/01/2030	1.A
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2021	SCHEDULED REDEMPTION		136	136	142	123		13		13		136				8	08/01/2030	1.A
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2021	SCHEDULED REDEMPTION		68	68	71	74		(6)		(6)		68				4	01/01/2031	1.A
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2021	SCHEDULED REDEMPTION		3	3	3	4						3					03/01/2031	1.A
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2021	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18				1	03/01/2031	1.A
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2021	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9				1	04/01/2031	1.A
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2021	SCHEDULED REDEMPTION		16	16	17	18		(1)		(1)		16				1	04/01/2030	1.A
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2021	SCHEDULED REDEMPTION		121	121	128	132		(11)		(11)		121				7	08/01/2030	1.A
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2021	SCHEDULED REDEMPTION		36	36	38	39		(3)		(3)		36				2	04/01/2030	1.A
31384Y-LQ-7	FED NATL MTG ASSOC #537735		09/01/2021	SCHEDULED REDEMPTION		45	45	45	45						45				3	04/01/2030	1.A
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2021	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	06/01/2030	1.A
31385B-3M-5	FED NATL MTG ASSOC #540004		07/01/2021	SCHEDULED REDEMPTION		250	250	251	251		(1)		(1)		250				11	05/01/2030	1.A
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2021	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				2	05/01/2030	1.A
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2021	SCHEDULED REDEMPTION		29	29	30	29		(1)		(1)		29				2	07/01/2030	1.A
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2021	SCHEDULED REDEMPTION		36	36	37	37						36				2	07/01/2030	1.A
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2021	SCHEDULED REDEMPTION		41	41	43	44		(3)		(3)		41				2	07/01/2030	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2021	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1.A
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2021	SCHEDULED REDEMPTION		210	210	216	229		(19)		(19)		210				11	08/01/2031	1.A
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2021	SCHEDULED REDEMPTION		32	32	32	32		(1)		(1)		32				2	07/01/2030	1.A
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2021	SCHEDULED REDEMPTION		5	5	5	6						5					08/01/2030	1.A
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2021	SCHEDULED REDEMPTION		117	117	121	127		(10)		(10)		117				6	09/01/2030	1.A
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2021	SCHEDULED REDEMPTION		432	432	434	433		(1)		(1)		432				25	10/01/2023	1.A
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2021	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7				1	01/01/2031	1.A
31386B-UK-8	FED NATL MTG ASSOC #558686		09/01/2021	SCHEDULED REDEMPTION		23	23	24	24						23				1	02/01/2031	1.A
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2021	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	12/01/2030	1.A
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2021	SCHEDULED REDEMPTION		3,442	3,442	3,491	3,486		(44)		(44)		3,442				218	12/01/2030	1.A
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2021	SCHEDULED REDEMPTION		98	98	101	100		(2)		(2)		98				6	01/01/2031	1.A
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2021	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8				1	11/01/2030	1.A
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2021	SCHEDULED REDEMPTION		288	288	299	298		(10)		(10)		288				16	03/01/2031	1.A
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2021	SCHEDULED REDEMPTION		109	109	113	112		(3)		(3)		109				6	01/01/2031	1.A
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2021	SCHEDULED REDEMPTION		428	428	434	435		(7)		(7)		428				25	12/01/2030	1.A
31386S-T5-6	FED NATL MTG ASSOC #572172		09/01/2021	SCHEDULED REDEMPTION		7	7	8	8						7					01/01/2031	1.A
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2021	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	02/01/2031	1.A
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2021	SCHEDULED REDEMPTION		424	424	425	425		(2)		(2)		424				24	03/01/2031	1.A
31387U-TJ-0	FED NATL MTG ASSOC #594653		09/01/2021	SCHEDULED REDEMPTION		112	112	116	115		(4)		(4)		112				7	06/01/2031	1.A
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2021	SCHEDULED REDEMPTION		60	60	62	65		(5)		(5)		60				3	08/01/2031	1.A
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2021	SCHEDULED REDEMPTION		99	99	102	101		(3)		(3)		99				6	07/01/2031	1.A
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2021	SCHEDULED REDEMPTION		4,453	4,453	4,453	4,453						4,453				184	10/01/2031	1.A
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2021	SCHEDULED REDEMPTION		87	87	91	93		(6)		(6)		87				5	02/01/2032	1.A
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2021	SCHEDULED REDEMPTION		14	14	14	14						14				1	03/01/2032	1.A
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2021	SCHEDULED REDEMPTION		1,511	1,511	1,511	1,511						1,511				65	12/01/2031	1.A
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2021	SCHEDULED REDEMPTION		1,139	1,139	1,174	1,173		(35)		(35)		1,139				62	03/01/2032	1.A
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2021	SCHEDULED REDEMPTION		42	42	44	45		(2)		(2)		42				2	04/01/2032	1.A
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2021	SCHEDULED REDEMPTION		408	408	421	419		(11)		(11)		408				22	07/01/2032	1.A
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2021	SCHEDULED REDEMPTION		1,638	1,638	1,650	1,649		(11)		(11)		1,638				29	11/01/2032	1.A
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2021	SCHEDULED REDEMPTION		2,757	2,757	2,870	2,945		(188)		(188)		2,757				130	10/01/2033	1.A
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2021	SCHEDULED REDEMPTION		9,187	9,187	9,187	9,187						9,187				332	03/01/2034	1.A
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2021	SCHEDULED REDEMPTION		6,905	6,905	6,905	6,905						6,905				250	03/01/2035	1.A
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2021	SCHEDULED REDEMPTION		2,783	2,783	2,783	2,783						2,783				102	06/01/2035	1.A
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2021	SCHEDULED REDEMPTION		9,051	9,051	9,051	9,051						9,051				327	07/01/2035	1.A
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2021	SCHEDULED REDEMPTION		7,185	7,185	7,185	7,185						7,185				260	07/01/2035	1.A
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2021	SCHEDULED REDEMPTION		1,218	1,218	1,218	1,218						1,218				44	08/01/2035	1.A
31407W-5J-8	FED NATL MTG ASSOC #843349		09/01/2021	SCHEDULED REDEMPTION		38	38	37	38		1		1		38				1	11/01/2035	1.A
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2021	SCHEDULED REDEMPTION		8,701	8,701	8,701	8,701						8,701				314	02/01/2036	1.A
31410K-D9-2	FED NATL MTG ASSOC #889428		09/01/2021	SCHEDULED REDEMPTION		7,210	7,210	7,535	7,320		(110)		(110)		7,210				259	05/01/2023	1.A
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2021	SCHEDULED REDEMPTION		3,487	3,487	3,487	3,487						3,487				126	04/01/2036	1.A
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2021	SCHEDULED REDEMPTION		2,656	2,656	2,656	2,656						2,656				96	03/01/2036	1.A
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2021	SCHEDULED REDEMPTION		2,990	2,990	2,990	2,990						2,990				108	08/01/2036	1.A
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2021	SCHEDULED REDEMPTION		230	230	224	225		5		5		230				8	11/01/2036	1.A
31411R-ES-3	FED NATL MTG ASSOC #912845		09/01/2021	SCHEDULED REDEMPTION		3,132	3,132	3,249	3,149		(17)		(17)		3,132				108	04/01/2022	1.A
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2021	SCHEDULED REDEMPTION		6,519	6,519	6,519	6,519						6,519				230	10/01/2036	1.A
31412D-VV-7	FED NATL MTG ASSOC #922328		09/01/2021	SCHEDULED REDEMPTION		6,583	6,583	6,856	6,637		(53)		(53)		6,583				262	02/01/2022	1.A
31412E-RM-0	FED NATL MTG ASSOC #923092		09/01/2021	SCHEDULED REDEMPTION		2,966	2,966	3,100	2,995		(30)		(30)		2,966				107	03/01/2022	1.A
31412N-EC-6	FED NATL MTG ASSOC #929931		09/01/2021	SCHEDULED REDEMPTION		14,804	14,804	15,328	15,038		(234)		(234)		14,804				534	09/01/2023	1.A
31412N-RU-2	FED NATL MTG ASSOC #930299		09/01/2021	SCHEDULED REDEMPTION		16,336	16,336	16,941	16,604		(268)		(268)		16,336				596	12/01/2023	1.A
31413D-UQ-8	FED NATL MTG ASSOC #942591		09/01/2021	SCHEDULED REDEMPTION		2,420	2,420	2,521	2,443		(23)		(23)		2,420				96	08/01/2022	1.A
31413M-HA-8	FED NATL MTG ASSOC #949425		09/01/2021	SCHEDULED REDEMPTION		4,581	4,581	4,753	4,644		(63)		(63)		4,581				165	03/01/2023	1.A
31414D-U3-8	FED NATL MTG ASSOC #963302		09/01/2021	SCHEDULED REDEMPTION		24,311	24,311	26,426	24,920		(610)		(610)		24,311				881	05/01/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31414M-5G-7	FED NATL MTG ASSOC #970747		09/01/2021	SCHEDULED REDEMPTION		5,941	5,941	6,192	6,061		(120)		(120)		5,941				236	11/01/2023	1.A
31415L-MC-8	FED NATL MTG ASSOC #983355		09/01/2021	SCHEDULED REDEMPTION		2,299	2,299	2,380	2,336		(38)		(38)		2,299				83	08/01/2023	1.A
31415L-S3-2	FED NATL MTG ASSOC #983538		09/01/2021	SCHEDULED REDEMPTION		323	323	329	331		(8)		(8)		323				12	04/01/2038	1.A
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2021	SCHEDULED REDEMPTION		4,012	4,012	4,158	4,063		(51)		(51)		4,012				145	09/01/2023	1.A
31416B-Y4-4	FED NATL MTG ASSOC #995431		09/01/2021	SCHEDULED REDEMPTION		4,905	4,905	5,109	4,973		(67)		(67)		4,905				194	02/01/2023	1.A
31416B-Z2-7	FED NATL MTG ASSOC #995461		09/01/2021	SCHEDULED REDEMPTION		7,684	7,684	8,009	7,850		(165)		(165)		7,684				306	12/01/2023	1.A
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		09/01/2021	SCHEDULED REDEMPTION		95,820	95,820	100,252	98,350		(2,531)		(2,531)		95,820				2,061	05/01/2027	1.A
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		09/01/2021	SCHEDULED REDEMPTION		155,669	155,669	162,826	159,150		(3,482)		(3,482)		155,669				3,394	05/01/2027	1.A
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		09/01/2021	SCHEDULED REDEMPTION		100,090	100,090	104,692	102,631		(2,541)		(2,541)		100,090				2,088	06/01/2027	1.A
31418A-F2-9	FED NATL MTG ASSOC #MA1084		09/01/2021	SCHEDULED REDEMPTION		59,734	59,734	63,001	61,849		(2,115)		(2,115)		59,734				1,508	06/01/2032	1.A
31392F-ES-2	FNR 2002-71 AP RMBS		09/01/2021	SCHEDULED REDEMPTION		37,691	37,691	38,339	37,843		(152)		(152)		37,691				1,350	11/25/2032	1.A
31397Q-ZP-6	FNR 2011-17 KA RMBS		09/01/2021	SCHEDULED REDEMPTION		29,963	29,963	32,018	31,619		(1,656)		(1,656)		29,963				851	03/25/2041	1.A
355611-AA-2	FRED HUTCHINSON CANCER		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		232,014	200,000	200,000	200,000						200,000		32,014	32,014	9,807	01/01/2050	1.F FE
366133-LR-5	GARLAND TEX ELEC UTIL SYS REV		08/25/2021	UMB BANK		463,352	370,000	429,259	415,356		(3,706)		(3,706)		411,651		51,701	51,701	18,169	03/01/2031	1.F FE
366133-LS-3	GARLAND TEX ELEC UTIL SYS REV		08/18/2021	UMB BANK		124,839	100,000	115,562	111,918		(953)		(953)		110,965		13,874	13,874	4,847	03/01/2032	1.F FE
375290-DJ-9	GILBERT ARIZ PUB FACS MUN PPTY		07/01/2021	MATURED		1,000,000	1,000,000	1,109,780	1,015,956		(15,956)		(15,956)		1,000,000				50,000	07/01/2021	1.B FE
38375D-F2-9	GNR 2008-94 JB RMBS		09/01/2021	SCHEDULED REDEMPTION		6,745	6,745	7,540	7,532		(786)		(786)		6,745				239	12/20/2038	1.A
38376X-SK-0	GNR 2010-29 AG RMBS		09/01/2021	SCHEDULED REDEMPTION		12,325	12,325	13,273	13,050		(725)		(725)		12,325				356	10/20/2039	1.A
38377F-Z3-8	GNR 2010-73 LA RMBS		09/01/2021	SCHEDULED REDEMPTION		18,243	18,243	19,607	19,025		(782)		(782)		18,243				557	03/20/2038	1.A
38377V-HF-6	GNR 2011-52 NK RMBS		09/01/2021	SCHEDULED REDEMPTION		61,574	61,574	66,239	64,045		(2,471)		(2,471)		61,574				1,550	04/16/2041	1.A
39167J-DV-4	GREATER CLEVELAND REGL TRAN AU		08/02/2021	UMB BANK		639,690	490,000	595,497	580,001		(5,720)		(5,720)		574,281		65,409	65,409	16,538	12/01/2036	1.B FE
392274-G8-3	GREATER ORLANDO AVIATION AUTH		09/27/2021	PRE-REFUNDING		785,380	740,000	877,425	801,786		(16,283)		(16,283)		785,503		(123)	(123)	36,589	10/01/2023	1.D FE
39448P-BP-6	GREENE CNTY MO CTFS PARTN		09/01/2021	MATURED		310,000	310,000	328,321	314,206		(4,206)		(4,206)		310,000				12,400	09/01/2021	1.D FE
41423P-AC-1	HARRIS CNTY TEX TOLL RD REV		08/15/2021	MATURED		500,000	500,000	554,025	509,943		(9,943)		(9,943)		500,000				25,000	08/15/2021	1.C FE
422503-CD-2	HEBER SPRINGS ARK SALES & USE		09/27/2021	UMB BANK		618,732	600,000	600,000							600,000		18,732	18,732	4,136	06/01/2034	1.G FE
422503-CE-0	HEBER SPRINGS ARK SALES & USE		09/20/2021	UMB BANK		636,691	615,000	615,000							615,000		21,691	21,691	4,041	06/01/2035	1.G FE
422503-CF-7	HEBER SPRINGS ARK SALES & USE		09/20/2021	UMB BANK		440,763	425,000	425,000							425,000		15,763	15,763	2,888	06/01/2036	1.G FE
422503-CG-5	HEBER SPRINGS ARK SALES & USE		09/27/2021	Various		1,410,729	1,365,000	1,365,000							1,365,000		45,729	45,729	8,768	06/01/2041	1.G FE
438701-V8-4	HONOLULU HAWAII CITY & CNTY WA		08/30/2021	UMB BANK		597,104	490,000	562,182	554,376		(4,616)		(4,616)		549,760		47,344	47,344	22,867	07/01/2035	1.C FE
438689-MT-5	HONOLULU HAWAII CITY AND CNTY BRD		07/06/2021	MORGAN STANLEY		1,937,533	1,565,000	1,852,553			(7,227)		(7,227)		1,845,326		92,206	92,206	13,271	07/01/2046	1.B FE
56678P-BL-0	HONORHEALTH		09/14/2021	STERN BROTHERS		54,092	50,000	53,218			(171)		(171)		53,047		1,045	1,045	896	09/01/2051	1.F FE
44107H-AF-9	HOSPITAL SPECIAL SURGERY		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		96,132	100,000	100,000	100,000						100,000		(3,868)	(3,868)	3,008	10/01/2050	1.E FE
442349-BW-5	HOUSTON TEX ARPT SYS REV		07/01/2021	MATURED		3,880,000	3,880,000	4,207,821	3,937,618		(57,618)		(57,618)		3,880,000				194,000	07/01/2021	1.F FE
442349-AC-0	HOUSTON TEX ARPT SYS REV FOR		07/01/2021	MATURED		600,000	600,000	655,860	608,759		(8,759)		(8,759)		600,000				30,000	07/01/2021	1.F FE
442349-AY-2	HOUSTON TEX ARPT SYS REV FOR		07/01/2021	MATURED		500,000	500,000	549,890	507,801		(7,801)		(7,801)		500,000				25,000	07/01/2021	1.F FE
645790-NE-2	HUNTERDON MEDICAL CENTER		09/23/2021	HILLTOP SECURITIES INC		1,041,370	1,000,000	1,000,000	1,000,000						1,000,000		41,370	41,370	26,723	07/01/2050	1.G FE
480780-JC-0	JORDAN VY WTR CONSERVANCY DIST		08/05/2021	WELLS FARGO		1,641,671	1,630,000	1,825,127	1,669,886		(32,182)		(32,182)		1,637,703		3,967	3,967	69,728	10/01/2021	1.B FE
490728-C2-6	KENT ST UNIV OHIO		07/09/2021	UMB BANK		1,069,250	1,000,000	1,018,318	1,016,879		(854)		(854)		1,016,025		53,225	53,225	20,979	05/01/2035	1.E FE
49120A-AG-4	KENTUCKY BD DEV CORP EDL FACS REV		07/12/2021	UMB BANK		331,479	260,000	326,188			(3,142)		(3,142)		323,046		8,433	8,433	5,272	03/01/2029	1.G FE
49120A-AM-1	KENTUCKY BD DEV CORP EDL FACS REV		08/23/2021	UMB BANK		109,750	100,000	105,597			(291)		(291)		105,306		4,444	4,444	1,558	03/01/2034	1.G FE
613520-NH-4	KETTERING HEALTH NETWORK		07/26/2021	UNION BANK OF SWITZERLAND		601,405	500,000	580,695			(3,397)		(3,397)		577,298		24,107	24,107	15,983	08/01/2051	1.F FE
516391-BV-0	LANSING MICH BRD WTR & LT UTIL		07/01/2021	MATURED		165,000	165,000	187,202	167,625		(2,625)		(2,625)		165,000				8,250	07/01/2021	1.D FE
54628C-MW-9	LOUISIANA LOC GOVT ENVIRONMENT		08/19/2021	UMB BANK		202,892	200,000	200,000	200,000						200,000		2,892	2,892	5,246	02/01/2043	1.E FE
557352-FH-9	MADISON CNTY NEB HOSP AUTH NO		07/20/2021	UMB BANK		1,067,770	920,000	1,008,320	978,156		(6,741)		(6,741)		971,415		96,355	96,355	48,683	07/01/2028	2.B FE
56453R-BE-3	MANTECA CALIF REDEV AGY		07/27/2021	UMB BANK		847,304	800,000	800,000	800,000						800,000		47,304	47,304	15,847	10/01/2030	1.C FE
56678P-AC-1	MARICOPA CNTY ARIZ INDL DEV AU		09/01/2021	MATURED		600,000	600,000	643,332	611,085		(11,085)		(11,085)		600,000				30,000	09/01/2021	1.F FE
57585K-TW-8	MASSACHUSETTS HLTH ED CAREGROUP 98A		07/01/2021	ASSIGNMENT OF SECURITIES		205,000	205,000	173,738	197,077		780		780		197,857		7,143	7,143	10,250	07/01/2025	1.A
57584Y-HT-9	MASSACHUSETTS ST DEV FIN AGY R		07/01/2021	MATURED		500,000	500,000	541,520	507,074		(7,074)		(7,074)		500,000				25,000	07/01/2021	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
592647-EU-1	METROPOLITAN WASH D C ARPTS AU		08/05/2021	JPMORGAN CHASE & CO.		3,615,597	3,590,000	3,911,197	3,666,172		(61,450)		(61,450)		3,604,722		10,875	10,875	153,572	10/01/2021	1.D FE
593338-AG-1	MIAMI DADE CNTY FLA EXPWY AUTH		07/01/2021	MATURED		1,400,000	1,400,000	1,651,902	1,420,017		(20,017)		(20,017)		1,400,000				70,000	07/01/2021	1.G FE
60031T-AQ-6	MILLCREEK UT SALES TAX		08/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		209,465	175,000	197,759	194,808		(1,393)		(1,393)		193,415		16,050	16,050	5,153	12/01/2038	1.B FE
60416S-LD-0	MINNESOTA ST HSG FIN AGY		07/01/2021	ASSIGNMENT OF SECURITIES		55,000	55,000	57,385			(286)		(286)		57,100		(2,100)	(2,100)	990	07/01/2031	1.B FE
61075T-QE-1	MONROE CNTY N Y INDL DEV CORP		07/01/2021	MATURED		170,000	170,000	192,695	172,764		(2,764)		(2,764)		170,000				8,500	07/01/2021	1.D FE
612043-JU-4	MONTANA FAC FIN AUTH HEALTH CA		07/01/2021	MATURED		630,000	630,000	718,269	641,738		(11,738)		(11,738)		630,000				31,500	07/01/2021	1.C FE
64986D-KP-9	NEW YORK ST ENVIRONMENTAL FACS		08/13/2021	UMB BANK		246,146	205,000	235,533	233,324		(1,929)		(1,929)		231,395		14,751	14,751	5,512	06/15/2045	1.A FE
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOM		09/01/2021	ASSIGNMENT OF SECURITIES		40,000	40,000	43,108			(363)		(363)		42,744		(2,744)	(2,744)	761	07/01/2031	1.B FE
658289-F5-7	NORTH CAROLINA ST UNIV N C RAL		08/05/2021	WELLS FARGO		4,255,251	4,225,000	4,643,824	4,323,585		(79,540)		(79,540)		4,244,045		11,206	11,206	180,736	10/01/2021	1.C FE
34061U-EP-9	NOVA SOUTHEASTERN UNIVERSITY		08/30/2021	UMB BANK		1,922,877	1,800,000	1,800,000	1,800,000						1,800,000		122,877	122,877	46,905	04/01/2040	1.G FE
20775D-CM-2	NUVANCE HEALTH		09/30/2021	UMB BANK		116,851	100,000	114,893	113,055		(1,065)		(1,065)		111,990		4,861	4,861	5,033	07/01/2034	2.B FE
20775D-CN-0	NUVANCE HEALTH		09/16/2021	UMB BANK		412,650	350,000	400,799	394,542		(3,442)		(3,442)		391,100		21,550	21,550	17,072	07/01/2035	2.B FE
677524-DV-9	OHIO (STATE OF)		07/27/2021	Market Axess		1,016,030	1,000,000	1,000,000	1,000,000						1,000,000		16,030	16,030	13,178	10/01/2022	1.C FE
67759H-LD-4	OHIO (STATE OF)		07/27/2021	Market Axess		3,048,090	3,000,000	3,000,000	3,000,000						3,000,000		48,090	48,090	39,535	10/01/2022	1.C FE
67760A-DN-3	OHIO ST		07/27/2021	MORGAN STANLEY		1,119,174	1,050,000	1,203,479	1,110,966		(18,155)		(18,155)		1,092,811		26,363	26,363	34,708	12/01/2022	1.C FE
678535-4Y-8	OKLAHOMA CITY AIRPORT TRUST		09/07/2021	UMB BANK		1,799,228	1,750,000	1,750,000	1,750,000						1,750,000		49,228	49,228	71,363	07/01/2043	1.F FE
679191-JK-3	OKLAHOMA ST UNIV		09/01/2021	ASSIGNMENT OF SECURITIES		10,000	10,000	10,000	10,000						10,000				236	09/01/2022	1.D FE
67920Q-F9-4	OKLAHOMA ST WTR RES BRD		09/16/2021	UMB BANK		1,832,130	1,500,000	1,771,650			(11,405)		(11,405)		1,760,245		71,885	71,885	26,000	10/01/2042	1.A FE
67920Q-G2-8	OKLAHOMA ST WTR RES BRD		09/16/2021	UMB BANK		1,212,033	1,000,000	1,172,590			(6,633)		(6,633)		1,165,957		46,075	46,075	15,933	10/01/2046	1.A FE
691879-GJ-3	OXNARD CALIF FING AUTH WTR REV		09/08/2021	UMB BANK		1,185,310	1,000,000	1,186,560			(8,951)		(8,951)		1,177,609		7,701	7,701	19,211	06/01/2055	1.C FE
696550-D3-3	PALM BEACH CNTY FLA SCH BRD CT		08/01/2021	MATURED		1,300,000	1,300,000	1,438,255	1,323,864		(23,864)		(23,864)		1,300,000				65,000	08/01/2021	1.D FE
696550-E5-7	PALM BEACH CNTY FLA SCH BRD CT		08/01/2021	MATURED		1,200,000	1,200,000	1,325,712	1,221,959		(21,959)		(21,959)		1,200,000				60,000	08/01/2021	1.D FE
696550-F6-4	PALM BEACH CNTY FLA SCH BRD CT		08/01/2021	MATURED		500,000	500,000	552,730	509,208		(9,208)		(9,208)		500,000				25,000	08/01/2021	1.D FE
709144-NE-5	PENNSYLVANIA ST CTFS PARTN		07/01/2021	MATURED		100,000	100,000	107,817	101,269		(1,269)		(1,269)		100,000				5,000	07/01/2021	1.F FE
714033-BM-8	PERKASIE PA REGL AUTH WTR & SW REV		08/23/2021	UMB BANK		239,762	200,000	231,876	227,708		(2,391)		(2,391)		225,318		14,444	14,444	8,533	02/01/2029	1.C FE
717817-SV-3	PHILADELPHIA PA ARPT REV		07/01/2021	MATURED		120,000	120,000	133,164	121,915		(1,915)		(1,915)		120,000				6,000	07/01/2021	1.F FE
717817-TT-7	PHILADELPHIA PA ARPT REV		07/01/2021	MATURED		270,000	270,000	298,253	274,118		(4,118)		(4,118)		270,000				13,500	07/01/2021	1.F FE
71883M-NA-8	PHOENIX ARIZ CIVIC IMPT CORP A		07/01/2021	MATURED		680,000	680,000	725,920	689,074		(9,074)		(9,074)		680,000				34,000	07/01/2021	1.E FE
71883P-LS-4	PHOENIX ARIZ CIVIC IMPT CORP W		07/01/2021	MATURED		1,755,000	1,755,000	1,911,897	1,781,503		(26,503)		(26,503)		1,755,000				87,750	07/01/2021	1.C FE
71883R-QG-1	PHOENIX ARIZ CIVIC IMPT CORP W		07/06/2021	UMB BANK		203,562	150,000	196,779	193,709		(2,216)		(2,216)		191,493		12,069	12,069	7,646	07/01/2033	1.C FE
04052E-AT-5	PHOENIX CHILDREN HOSP		09/22/2021	RAYMOND JAMES & ASSOCIATES, INC.		265,532	205,000	265,467	263,376		(4,387)		(4,387)		258,990		6,543	6,543	11,218	02/01/2037	1.E FE
04052E-AW-8	PHOENIX CHILDREN HOSP		08/10/2021	UMB BANK		645,430	500,000	641,425	636,597		(8,569)		(8,569)		628,028		17,402	17,402	24,444	02/01/2040	1.E FE
04052E-AY-4	PHOENIX CHILDREN HOSP		07/26/2021	UMB BANK		238,666	200,000	232,034	230,971		(1,789)		(1,789)		229,182		9,484	9,484	11,511	02/01/2050	1.E FE
773008-BH-9	PIEDMONT HEALTHCARE		09/29/2021	UMB BANK		118,603	100,000	112,514	111,178		(894)		(894)		110,284		8,319	8,319	5,000	07/01/2036	1.E FE
73358W-5L-4	PORT AUTH N Y & N J		07/07/2021	UMB BANK		282,688	215,000	273,985	271,610		(2,834)		(2,834)		268,776		13,912	13,912	10,362	07/15/2035	1.E FE
73358W-5N-0	PORT AUTH N Y & N J		07/01/2021	UMB BANK		120,903	100,000	115,953	115,318		(746)		(746)		114,573		6,330	6,330	3,822	07/15/2037	1.E FE
735240-K7-7	PORT PORTLAND ORE ARPT REV		07/01/2021	MATURED		1,000,000	1,000,000	1,125,740	1,014,749		(14,749)		(14,749)		1,000,000				50,000	07/01/2021	1.E FE
735240-U9-2	PORTLAND INTL AIRPORT OR		07/01/2021	MATURED		1,750,000	1,750,000	1,813,280	1,776,861		(26,861)		(26,861)		1,750,000				87,500	07/01/2021	1.E FE
759136-US-1	REGIONAL TRANSN DIST COLO		08/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,628,970	1,500,000	1,500,000	1,500,000						1,500,000		128,970	128,970	38,146	11/01/2038	1.C FE
762196-SA-2	RHODE IS HEALTH & EDL BLDG COR		08/16/2021	RAYMOND JAMES & ASSOCIATES, INC.		256,332	200,000	240,794	234,585		(2,346)		(2,346)		232,240		24,092	24,092	7,583	05/15/2034	1.D FE
762196-SY-0	RHODE IS HEALTH & EDL BLDG COR		08/27/2021	UMB BANK		156,476	130,000	144,451	142,482		(894)		(894)		141,588		14,888	14,888	4,131	05/15/2035	1.D FE
786073-BJ-4	SACRAMENTO CALIF TRANSIENT OCC		07/07/2021	UMB BANK		123,493	100,000	114,486	111,588		(729)		(729)		110,859		12,634	12,634	3,028	06/01/2032	1.F FE
786073-BK-1	SACRAMENTO CALIF TRANSIENT OCC		09/29/2021	UMB BANK		944,209	765,000	869,063	848,329		(6,337)		(6,337)		841,991		102,217	102,217	27,361	06/01/2033	1.F FE
79739G-LU-8	SAN DIEGO REG AIRPORT		08/03/2021	UMB BANK		414,762	320,000	395,901	388,286		(4,371)		(4,371)		383,915		30,847	30,847	17,511	07/01/2032	1.G FE
79739G-LV-6	SAN DIEGO REG AIRPORT		08/04/2021	UMB BANK		1,537,077	1,190,000	1,466,485	1,438,808		(15,280)		(15,280)		1,423,528		113,548	113,548	63,762	07/01/2033	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
79739G-LW-4	SAN DIEGO REG AIRPORT		08/12/2021	UMB BANK		842,268	655,000	804,032	789,147		(8,759)		(8,759)		780,387		61,881	61,881	36,308	07/01/2034	1.G FE
79739G-LX-2	SAN DIEGO REG AIRPORT		08/10/2021	UMB BANK		639,885	500,000	612,325	601,121		(6,652)		(6,652)		594,468		45,417	45,417	27,847	07/01/2035	1.G FE
79739G-LY-0	SAN DIEGO REG AIRPORT		08/24/2021	UMB BANK		260,801	205,000	250,268	245,761		(2,849)		(2,849)		242,912		17,889	17,889	11,816	07/01/2036	1.G FE
79739G-MA-1	SAN DIEGO REG AIRPORT		09/22/2021	UMB BANK		125,976	100,000	121,320	119,205		(1,499)		(1,499)		117,706		8,270	8,270	6,153	07/01/2038	1.G FE
79766D-RU-5	SAN FRANCISCO CALIF CITY & CNT		08/04/2021	UMB BANK		256,244	200,000	251,572	245,151		(2,988)		(2,988)		242,162		14,082	14,082	7,639	05/01/2036	1.E FE
80483C-QD-6	SAVANNAH STATE UNIVERSITY		09/14/2021	Various		1,022,431	765,000	1,019,714			(4,853)		(4,853)		1,014,861		7,570	7,570	7,779	06/15/2035	1.E FE
80483C-QK-0	SAVANNAH STATE UNIVERSITY		07/08/2021	UMB BANK		122,744	100,000	120,816			(96)		(96)		120,720		2,024	2,024	200	06/15/2041	1.E FE
810489-SS-4	SCOTTSDALE ARIZ MUN PPTY CORP		07/01/2021	MATURED		380,000	380,000	435,662	386,946		(6,946)		(6,946)		380,000				19,000	07/01/2021	1.B FE
81257V-AB-7	SEATTLE CHILDREN HOSP		08/24/2021	WELLS FARGO		1,242,750	1,250,000	1,250,000							1,250,000		(7,250)	(7,250)	18,410	10/01/2050	1.C FE
81684L-DU-7	SEMITROPIC IMPT DIST SEMITROPI		08/10/2021	UMB BANK		1,065,730	1,000,000	1,000,000	1,000,000						1,000,000		65,730	65,730	22,611	12/01/2034	1.D FE
81684L-DV-5	SEMITROPIC IMPT DIST SEMITROPI		08/10/2021	UMB BANK		1,065,580	1,000,000	1,000,000	1,000,000						1,000,000		65,580	65,580	22,960	12/01/2035	1.D FE
835818-JY-2	SOQUEL CREEK CALIF CNTY WTR DI		08/27/2021	RAYMOND JAMES & ASSOCIATES, INC.		355,009	350,000	350,000	350,000						350,000		5,009	5,009	6,415	03/01/2035	1.C FE
84314P-AA-7	SOUTHERN IL HEALTHCARE		08/05/2021	RAYMOND JAMES & ASSOCIATES, INC.		931,408	800,000	800,000	800,000						800,000		131,408	131,408	24,702	05/15/2050	1.E FE
847175-ML-7	SPARTANBURG S C SAN SWR DIST		09/27/2021	PIPER JAFFRAY INC.		1,579,230	1,500,000	1,500,000	1,500,000						1,500,000		79,230	79,230	42,438	03/01/2033	1.D FE
791638-E9-6	ST LOUIS MO ARPT REV		07/01/2021	MATURED		1,305,000	1,305,000	1,482,584	1,327,733		(22,733)		(22,733)		1,305,000				65,250	07/01/2021	1.F FE
852660-EG-0	STAMFORD CONN WTR POLLUTION CT		09/29/2021	Various		335,145	280,000	312,578	308,056		(2,072)		(2,072)		305,984		29,161	29,161	6,756	04/01/2038	1.B FE
914115-K6-6	UNIVERSITY CENT ARK		09/01/2021	MATURED		200,000	200,000	227,256	204,731		(4,731)		(4,731)		200,000				10,000	09/01/2021	1.F FE
915183-G4-3	UNIVERSITY UTAH UNIV REVS		08/01/2021	MATURED		570,000	570,000	622,811	580,363		(10,363)		(10,363)		570,000				28,500	08/01/2021	1.B FE
915455-MJ-5	UPPER ALLEGHENY PA JT SAN AUTH		08/30/2021	UMB BANK		300,370	250,000	286,845	283,004		(2,310)		(2,310)		280,694		19,676	19,676	10,000	09/01/2033	1.C FE
928172-6G-5	VIRGINIA ST PUB BLDG AUTH PUB		08/01/2021	MATURED		750,000	750,000	750,000	750,000						750,000				11,640	08/01/2021	1.B FE
95662M-W8-9	WEST VIRGINIA ST HSG DEV FD		08/01/2021	ASSIGNMENT OF SECURITIES		835,000	835,000	887,121			(52,121)		(52,121)		835,000				22,858	05/01/2027	1.A FE
98425B-AB-2	YMCA OF GREATER NY		08/01/2021	MATURED		600,000	600,000	600,000	600,000						600,000				13,560	08/01/2021	2.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						121,482,355	112,306,518	122,949,443	104,181,720		(1,166,969)		(1,166,969)		117,109,634		4,372,721	4,372,721	4,352,440	XXX	XXX
88579Y-BG-5	3M CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,725,400	6,000,000	5,997,900	5,998,238		120		120		5,998,359		727,041	727,041	176,063	03/01/2029	1.E FE
817826-AE-0	7-ELEVEN INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		7,656,470	8,000,000	7,995,600			158		158		7,995,758		(339,288)	(339,288)	56,400	02/10/2031	2.B FE
002824-BF-6	ABBOTT LABORATORIES		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,123,351	4,534,000	4,500,267	4,512,564		2,083		2,083		4,514,647		608,704	608,704	122,796	11/30/2026	1.F FE
00287Y-BC-2	ABBVIE INC		08/06/2021	MORGAN STANLEY		3,008,222	2,813,000	2,958,281	1,188,117		(30,747)		(30,747)		2,928,173		80,049	80,049	77,944	11/14/2023	2.B FE
00287Y-BZ-1	ABBVIE INC		09/08/2021	Various		27,900,350	26,500,000	26,480,877	26,481,397		2,908		2,908		26,484,304		1,416,046	1,416,046	513,392	11/21/2024	2.B FE
024747-AG-2	ABC SUPPLY CO INC		08/24/2021	JPMORGAN CHASE & CO.		2,519,958	2,539,000	2,539,000							2,539,000		(19,043)	(19,043)	28,149	11/15/2029	4.A FE
00084D-AT-7	ABN AMRO BANK NV	D	08/27/2021	Various		6,023,702	6,000,000	5,995,620	5,999,005		805		805		5,999,810		23,891	23,891	178,613	08/27/2021	1.E FE
00724P-AC-3	ADOBE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,662,718	7,311,000	7,596,169	7,564,009		(25,354)		(25,354)		7,538,655		124,063	124,063	86,889	02/01/2027	1.F FE
00109L-AA-1	ADT SECURITY CORP		07/21/2021	JPMORGAN CHASE & CO.		9,015,225	9,000,000	9,000,000							9,000,000		15,225	15,225		08/01/2029	
00108W-AM-2	AEP TEXAS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,919,281	5,000,000	4,979,850	4,980,759		944		944		4,981,702		(62,421)	(62,421)	53,929	07/01/2030	2.A FE
00130H-CD-5	AES CORPORATION (THE)		08/19/2021	EXCHANGE		12,494,049	12,500,000	12,493,125	12,493,222		826		826		12,494,049				121,745	01/15/2026	2.C FE
00130H-CF-0	AES CORPORATION (THE)		08/19/2021	EXCHANGE		17,493,764	17,500,000	17,493,350	17,493,393		371		371		17,493,764				303,698	01/15/2031	2.C FE
00817Y-AQ-1	AETNA INC		09/15/2021	Various		10,763,018	10,000,000	9,958,100	9,982,032		3,084		3,084		9,985,116		777,902	777,902	290,760	11/15/2024	2.B FE
00119V-AA-7	AGL 2020-6A A1 CLO		07/20/2021	SCHEDULED REDEMPTION		15,500,000	15,500,000	15,500,000	15,500,000						15,500,000				304,519	07/20/2031	1.A FE
00119V-AC-3	AGL 2020-6A B1 CLO		07/20/2021	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				94,936	07/20/2031	1.C FE
008511-AA-5	AGL 2020-7A A1		07/15/2021	SCHEDULED REDEMPTION		8,625,000	8,625,000	8,625,000	8,625,000						8,625,000				148,801	07/15/2031	1.A FE
00138C-AK-4	AIG GLOBAL FUNDING		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,094,650	5,000,000	4,998,550	4,999,262		250		250		4,999,512		95,138	95,138	58,107	07/01/2022	1.F FE
00138C-AM-0	AIG GLOBAL FUNDING		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,068,441	10,000,000	9,992,300	9,993,528		1,310		1,310		9,994,838		73,603	73,603	39,756	07/07/2023	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00138C-AN-8	AIG GLOBAL FUNDING		08/12/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		(229,742)											(229,742)	(229,742)		09/22/2025	1.F FE
00900L-AG-9	AIMCO 2015-AA CLO		07/15/2021	SCHEDULED REDEMPTION		2,161,802	2,161,802	2,161,802	2,161,802						2,161,802				17,551	01/15/2028	1.A FE
00144G-AC-5	AIMCO 2021-14A A CLO		09/10/2021	GOLDMAN, SACHS & CO.		23,500,000	23,500,000	23,500,000							23,500,000				123,289	04/20/2034	1.A FE
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	09/15/2021	SCHEDULED REDEMPTION		422,773	422,773	398,855	402,287		20,487		20,487		422,773				16,382	09/15/2024	2.C FE
00912X-BE-3	AIR LEASE CORPORATION		08/10/2021	RBC DOMINION SECURITIES		2,593,254	2,560,000	2,628,429	2,590,782		(18,108)		(18,108)		2,572,673		20,581	20,581	96,320	01/15/2022	2.B FE
013092-AG-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		09/02/2021	BARCLAYS		5,056,250	5,000,000	4,980,000	4,980,052		1,443		1,443		4,981,496		74,754	74,754	178,403	03/15/2029	3.C FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		09/08/2021	JEFFERIES & COMPANY, INC.		506,920	464,000	478,105	475,640		(1,314)		(1,314)		474,327		32,593	32,593	23,289	05/15/2028	3.A FE
01741R-AL-6	ALLEGHENY TECHNOLOGIES INCORPORATE		09/22/2021	BANK OF AMERICA/MERRILL LYNCH		4,045,000	4,000,000	4,000,000							4,000,000		45,000	45,000	5,417	10/01/2029	4.A FE
01741R-AM-4	ALLEGHENY TECHNOLOGIES INCORPORATE		09/22/2021	BANK OF AMERICA/MERRILL LYNCH		6,275,040	6,200,000	6,200,000							6,200,000		75,040	75,040	5,856	10/01/2031	4.A FE
01883L-AA-1	ALLIANT HOLDINGS INTERMEDIATE LLC		08/10/2021	BANK OF AMERICA/MERRILL LYNCH		1,966,500	1,900,000	1,957,000	1,954,289		(8,008)		(8,008)		1,946,281		20,219	20,219	105,806	10/15/2027	5.B FE
019576-AC-1	ALLIED UNIVERSAL HOLDCO LLC		08/13/2021	MORGAN STANLEY		2,977,500	3,000,000	3,000,000							3,000,000		(22,500)	(22,500)	46,500	06/01/2029	5.A FE
02079K-AE-7	ALPHABET INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		1,548,367	1,666,000	1,655,521	1,655,696		276		276		1,655,972		(107,605)	(107,605)	16,267	08/15/2040	1.C FE
02154C-AF-0	ALTICE FINANCING SA	D	08/30/2021	GOLDMAN, SACHS & CO.		9,976,273	10,082,000	10,191,500	10,188,320		(15,740)		(15,740)		10,172,580		(196,307)	(196,307)	557,193	01/15/2028	4.B FE
02154C-AH-6	ALTICE FINANCING SA	D	08/03/2021	Various		9,007,783	8,979,000	8,979,000							8,979,000		28,783	28,783		08/15/2029	4.B FE
023135-BR-6	AMAZON.COM INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,517,349	7,500,000	7,497,525	7,497,722		218		218		7,497,940		19,410	19,410	64,250	06/03/2027	1.D FE
04650Y-AB-6	AMBIENCE MERGER SUB INC		07/23/2021	RBC DOMINION SECURITIES		1,528,125	1,500,000	1,500,000							1,500,000		28,125	28,125	4,453	07/15/2029	5.A FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		08/15/2021	SCHEDULED REDEMPTION		191,806	191,806	126,744	129,271		62,536		62,536		191,806				7,385	08/15/2029	4.B FE
02377B-AB-2	AMERICAN AIRLINES INC		09/22/2021	SCHEDULED REDEMPTION		31,402	31,402	30,910			492		492		31,402				565	09/22/2027	2.A FE
02378W-AA-7	AMERICAN AIRLINES INC		08/15/2021	SCHEDULED REDEMPTION		96,156	96,156	67,771	69,279		26,877		26,877		96,156				4,760	08/15/2026	3.B FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2021	SCHEDULED REDEMPTION		155,675	155,675	110,720	114,324		41,351		41,351		155,675				6,850	03/22/2025	4.B FE
025816-BS-7	AMERICAN EXPRESS COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,232,215	5,000,000	4,995,450	4,997,944		476		476		4,998,421		233,794	233,794	128,869	02/27/2023	1.G FE
025816-BW-8	AMERICAN EXPRESS COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,643,806	10,000,000	9,989,600	9,994,377		1,073		1,073		9,995,451		648,355	648,355	157,147	08/03/2023	2.A FE
025816-BY-4	AMERICAN EXPRESS COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		1,405,739	1,400,000	1,399,692	1,399,910		68		68		1,399,978		5,762	5,762	41,008	11/05/2021	2.A FE
025816-CC-1	AMERICAN EXPRESS COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,044,866	15,000,000	14,982,900	14,988,922		1,732		1,732		14,990,654		1,054,212	1,054,212	189,692	02/22/2024	2.A FE
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATIO		08/24/2021	BARCLAYS		3,290,925	2,977,000	3,396,589			(41,998)		(41,998)		3,354,592		(63,667)	(63,667)	79,957	05/03/2027	1.G FE
02608A-AA-7	AMERICAN FINANCE TRUST INC		09/30/2021	BAIRD (ROBERT W.) & CO. INC.		2,010,000	2,000,000	2,000,000							2,000,000		10,000	10,000		09/30/2028	3.A FE
02665W-CP-4	AMERICAN HONDA FINANCE CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		12,118,327	12,000,000	11,994,240	11,998,223		1,166		1,166		11,999,389		118,938	118,938	274,950	12/10/2021	1.G FE
02665W-CT-6	AMERICAN HONDA FINANCE CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,365,464	5,000,000	4,998,650	4,999,152		158		158		4,999,310		366,154	366,154	99,055	01/12/2024	1.G FE
02665W-DK-4	AMERICAN HONDA FINANCE CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		14,116,481	14,000,000	13,995,520	13,996,230		909		909		13,997,139		119,342	119,342	72,917	07/07/2023	1.G FE
02665W-DM-0	AMERICAN HONDA FINANCE CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,051,775	10,000,000	9,995,600	9,996,049		860		860		9,996,909		54,866	54,866	51,874	09/08/2023	1.G FE
03027X-AQ-3	AMERICAN TOWER CORPORATION		07/23/2021	BARCLAYS		19,661,792	18,800,000	18,751,496	18,777,420		5,117		5,117		18,782,537		879,255	879,255	347,800	06/15/2023	2.C FE
03027X-AT-7	AMERICAN TOWER CORPORATION		09/17/2021	WELLS FARGO		10,830,481	10,173,000	10,142,786	10,152,684		4,158		4,158		10,156,842		673,639	673,639	291,838	05/15/2024	2.C FE
03040W-AL-9	AMERICAN WATER CAPITAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,429,281	8,665,000	9,285,847	9,184,691		(76,684)		(76,684)		9,108,007		321,274	321,274	285,608	03/01/2025	2.A FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03040W-AS-4	AMERICAN WATER CAPITAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,137,648	6,294,000	7,035,704	6,969,047		(50,446)		(50,446)		6,918,601		219,047	219,047	202,599	09/01/2028	2.A FE
030981-AJ-3	AMERIGAS PARTNERS L.P.		09/27/2021	BARCLAYS		3,397,500	3,000,000	3,052,500	3,035,111		(4,033)		(4,033)		3,031,079		366,421	366,421	195,344	08/20/2026	3.C FE
031162-CT-5	AMGEN INC		09/20/2021	Various		18,101,699	17,410,000	17,473,422	17,468,194		(6,500)		(6,500)		17,461,694		640,005	640,005	415,470	02/21/2027	2.A FE
031162-CV-0	AMGEN INC		09/13/2021	Various		15,465,944	15,000,000	14,969,400	14,974,464		4,133		4,133		14,978,597		487,347	487,347	300,376	02/21/2025	2.A FE
032095-AK-7	AMPHENOL CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		8,449,388	8,150,000	8,136,064	8,138,356		1,712		1,712		8,140,068		309,320	309,320	161,970	03/01/2025	2.A FE
031921-AB-5	AMWINS GROUP INC		08/30/2021	GOLDMAN, SACHS & CO.		2,304,638	2,265,000	2,265,000							2,265,000		39,638	39,638	12,882	06/30/2029	4.C FE
032654-AM-7	ANALOG DEVICES INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		21,258,443	20,100,000	20,027,439	20,067,695		5,309		5,309		20,073,004		1,185,439	1,185,439	359,427	12/05/2023	2.A FE
032654-AN-5	ANALOG DEVICES INC		09/15/2021	WELLS FARGO		5,530,450	5,000,000	4,968,300	4,979,873		2,199		2,199		4,982,072		548,378	548,378	137,083	12/05/2026	2.A FE
03329K-AQ-6	ANCHC_8R CLO		07/28/2021	SCHEDULED REDEMPTION		447,163	447,163	445,753			1,410		1,410		447,163				2,700	07/28/2028	1.A FE
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	09/10/2021	MORGAN STANLEY		4,844,727	4,392,000	4,759,871	4,721,913		(43,576)		(43,576)		4,678,337		166,391	166,391	179,456	02/01/2026	2.B FE
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	09/14/2021	BANK OF AMERICA/MERRILL LYNCH		16,768,101	14,058,000	15,658,560	15,519,846		(117,164)		(117,164)		15,402,682		1,365,419	1,365,419	766,063	01/23/2029	2.B FE
03674X-AN-6	ANTERO RESOURCES CORP		07/01/2021	ASSIGNMENT OF SECURITIES		1,317,840	1,216,000	1,216,000	1,216,000						1,216,000				151,911	07/15/2026	4.A FE
036752-AJ-2	ANTHEM INC		09/15/2021	Various		12,936,421	12,370,000	12,470,659	12,457,837		(14,920)		(14,920)		12,442,917		493,504	493,504	342,752	01/15/2025	2.B FE
00182E-BL-2	ANZ NEW ZEALAND (INTL) LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		10,237,099	10,000,000	9,996,500	9,997,510		595		595		9,998,105		238,993	238,993	75,419	02/13/2023	1.E FE
00185A-AD-6	AON PLC		08/20/2021	ALLSTATE LIFE INSURANCE CO		1,416,694	1,326,000	1,447,505			(26,365)		(26,365)		1,421,140		(4,446)	(4,446)	38,749	11/27/2023	2.A FE
037833-BY-5	APPLE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,940,407	10,000,000	10,298,300	10,165,374		(19,128)		(19,128)		10,146,246		794,161	794,161	159,792	02/23/2026	1.B FE
037833-CU-2	APPLE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,942,189	16,000,000	16,170,400	16,088,829		(16,216)		(16,216)		16,072,614		869,575	869,575	353,400	05/11/2024	1.B FE
03938L-BA-1	ARCELORMITTAL	D	09/29/2021	Various		4,675,098	4,164,000	4,242,075	4,236,148		(8,302)		(8,302)		4,227,846		447,251	447,251	182,606	03/11/2026	3.A FE
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG		08/15/2021	ASSIGNMENT OF SECURITIES		348,140	338,000	350,386	344,257		(1,764)		(1,764)		342,493		(4,493)	(4,493)	30,420	02/15/2025	4.C FE
04018B-AC-1	ARES 2020-55A B CLO		07/15/2021	ASSIGNMENT OF SECURITIES		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				165,050	04/15/2031	1.C FE
04018F-AA-6	ARES 2021-60A A CLO		08/20/2021	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	10,000,000							10,000,000				21,960	07/18/2034	1.A FE
00191U-AA-0	ASGN INC		08/09/2021	Market Axess		2,177,907	2,094,000	2,094,000	2,094,000						2,094,000		83,907	83,907	71,560	05/15/2028	3.C FE
045086-AM-7	ASHTON WOODS USA LLC		07/27/2021	STIFEL CAPITAL MARKETS		1,704,250	1,700,000	1,700,000							1,700,000		4,250	4,250		08/01/2029	4.A FE
04636N-AA-1	ASTRAZENECA FINANCE LLC	C	09/30/2021	MORGAN STANLEY		14,991,150	15,000,000	14,981,100			1,287		1,287		14,982,387		8,763	8,763	63,000	05/28/2026	2.A FE
04636N-AE-3	ASTRAZENECA FINANCE LLC	C	09/30/2021	JPMORGAN CHASE & CO.		6,030,120	6,000,000	5,989,800			481		481		5,990,281		39,839	39,839	36,750	05/28/2028	2.A FE
00206R-CN-0	AT&T INC		08/23/2021	GOLDMAN, SACHS & CO.		2,085,216	1,922,000	2,136,209			(31,378)		(31,378)		2,104,831		(19,615)	(19,615)	50,826	05/15/2025	2.B FE
00206R-KA-9	AT&T INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,246,208	5,000,000	4,980,650	4,980,852		183		183		4,981,035		265,173	265,173	111,426	06/01/2051	2.B FE
00206R-KD-3	AT&T INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,829,697	10,000,000	9,995,200	9,995,261		80		80		9,995,341		(165,644)	(165,644)	137,606	02/01/2043	2.B FE
00206R-KE-1	AT&T INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,767,234	10,000,000	9,994,200	9,994,243		57		57		9,994,300		(227,066)	(227,066)	146,483	02/01/2052	2.B FE
00206R-KH-4	AT&T INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,844,164	10,000,000	9,981,900	9,982,466		739		739		9,983,205		(139,041)	(139,041)	99,875	02/01/2032	2.B FE
00206R-MF-6	AT&T INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		21,318,341	21,489,000	19,128,179	19,137,766		72,120		72,120		19,209,886		2,108,456	2,108,456	310,516	12/01/2033	2.B FE
05068M-69-5	AUCT PT 2006-6B ABS		07/27/2021	DISTRIBUTION		6,739											6,739	6,739		04/10/2026	2.B FE
05069G-30-9	AUCT PT 2006-7B ABS		08/16/2021	DISTRIBUTION		29											29	29		06/08/2026	3.B FE
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		09/01/2021	DISTRIBUTION		3											3	3		06/01/2027	2.C FE
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		08/23/2021	DISTRIBUTION		9											9	9		06/08/2026	3.B FE
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		08/30/2021	DISTRIBUTION		8											8	8		05/29/2027	2.C FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		2,926,758	3,000,000	3,000,000	3,000,000						3,000,000		(73,242)	(73,242)	48,359	11/25/2035	2.A FE
053015-AG-8	AUTOMATIC DATA PROCESSING INC		08/23/2021	Market Axess		2,037,460	2,000,000	1,993,960			229		229		1,994,189		43,271	43,271	9,539	05/15/2028	1.D FE
053332-AX-0	AUTOZONE INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		8,512,661	8,000,000	7,976,880	7,984,351		2,270		2,270		7,986,621		526,040	526,040	50,694	04/18/2024	2.B FE
053332-BA-9	AUTOZONE INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		6,095,684	6,400,000	6,380,544	6,381,196		864		864		6,382,060		(286,376)	(286,376)	48,693	01/15/2031	2.B FE
054561-AM-7	AXA EQUITABLE HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,404,128	5,000,000	4,985,515	4,985,962		130		130		4,986,092		1,418,036	1,418,036	181,111	04/20/2048	2.B FE
05723K-AD-2	BAKER HUGHES A GE COMPANY LLC		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,899,420	4,750,000	4,750,000	4,750,000						4,750,000		149,420	149,420	83,421	12/15/2022	1.G FE
058498-AX-4	BALL CORPORATION		09/13/2021	MORGAN STANLEY		1,293,031	1,285,000	1,285,000							1,285,000		8,031	8,031	112	09/15/2031	3.A FE
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		08/18/2021	DISTRIBUTION		9											9	9		08/21/2027	2.C FE
06051G-GF-0	BANK OF AMERICA CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		11,102,515	10,000,000	9,915,500	9,941,736		3,676		3,676		9,945,413		1,157,102	1,157,102	173,620	01/20/2028	1.G FE
06051G-GL-7	BANK OF AMERICA CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,531,925	5,000,000	5,000,000	5,000,000						5,000,000		531,925	531,925	129,624	04/24/2028	1.G FE
06051G-JB-6	BANK OF AMERICA CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,162,880	5,000,000	5,000,000	5,000,000						5,000,000		162,880	162,880	88,884	04/29/2031	1.F FE
06051G-JE-0	BANK OF AMERICA CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,851,626	5,000,000	5,183,500	5,180,338		(4,515)		(4,515)		5,175,824		(324,198)	(324,198)	87,126	06/19/2041	1.G FE
06051G-JL-4	BANK OF AMERICA CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,616,740	16,000,000	16,000,000	16,000,000						16,000,000		(383,260)	(383,260)	214,602	10/24/2031	1.F FE
06367W-B8-5	BANK OF MONTREAL	A	08/12/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		562,461											562,461	562,461		05/01/2025	1.F FE
06367W-HH-9	BANK OF MONTREAL	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		7,492,852	7,000,000	7,409,500	7,324,273		(52,622)		(52,622)		7,271,652		221,200	221,200	96,828	02/05/2024	1.F FE
06367W-MQ-3	BANK OF MONTREAL	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		8,436,189	8,000,000	7,998,880	7,999,203		113		113		7,999,316		436,873	436,873	104,389	06/28/2024	1.F FE
06406R-AC-1	BANK OF NEW YORK MELLON CORP/THE		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,263,089	15,000,000	15,000,000	15,000,000						15,000,000		263,089	263,089	297,330	05/16/2023	1.F FE
06406R-AL-1	BANK OF NEW YORK MELLON CORP/THE		08/20/2021	ALLSTATE LIFE INSURANCE CO		24,123,932	23,000,000	22,959,750	22,968,920		4,041		4,041		22,972,961		1,150,971	1,150,971	337,966	10/24/2024	1.E FE
064159-TE-6	BANK OF NOVA SCOTIA	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		3,071,541	3,000,000	2,996,250	2,997,421		776		776		2,998,197		73,344	73,344	32,338	02/01/2023	1.F FE
064159-VK-9	BANK OF NOVA SCOTIA	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		15,329,500	15,000,000	14,976,000	14,981,483		4,015		4,015		14,985,498		344,002	344,002	165,818	05/01/2023	1.F FE
06739G-CR-8	BARCLAYS BANK PLC	D	09/27/2021	Various		20,214,178	20,000,000	19,983,600	19,988,758		4,484		4,484		19,993,242		220,936	220,936	232,484	05/12/2022	1.E FE
06738E-BE-4	BARCLAYS PLC	D	07/23/2021	RBC DOMINION SECURITIES		8,182,560	8,000,000	7,998,480	7,999,204		207		207		7,999,411		183,149	183,149	350,360	02/15/2023	2.B FE
06738E-BP-9	BARCLAYS PLC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		4,174,220	4,000,000	4,000,000	4,000,000						4,000,000		174,220	174,220	99,713	09/23/2035	2.C FE
05526D-AX-3	BAT CAPITAL CORP ABS	C	08/12/2021	WELLS FARGO		2,514,575	2,500,000	2,500,000	2,500,000						2,500,000		14,575	14,575	20,291	08/15/2022	2.B FE
071734-AH-0	BAUSCH HEALTH COMPANIES INC		08/31/2021	UNION BANK OF SWITZERLAND		1,745,740	1,828,000	1,828,000	1,828,000						1,828,000		(82,260)	(82,260)	99,524	01/30/2028	4.B FE
07177M-AL-7	BAXALTA INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		1,527,888	1,489,000	1,487,876	1,486,801		731		731		1,487,532		40,357	40,357	27,993	06/23/2022	2.B FE
07274N-AU-7	BAYER US FINANCE II LLC	C	07/15/2021	MATURED		5,438,000	5,438,000	5,432,575	5,435,959		2,041		2,041		5,438,000				149,545	07/15/2021	2.B FE
05531F-BF-9	BB&T CORP		09/23/2021	GOLDMAN, SACHS & CO.		1,345,670	1,259,000	1,383,083			(31,163)		(31,163)		1,351,920		(6,250)	(6,250)	38,163	12/06/2023	1.G FE
05531F-BG-7	BB&T CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,682,831	7,500,000	7,499,775	7,499,896		36		36		7,499,932		182,899	182,899	124,686	06/20/2022	1.G FE
075887-BT-5	BECTON DICKINSON AND COMPANY		08/20/2021	Various		2,960,233	2,900,000	2,900,000	2,900,000						2,900,000		(26,767)	(26,767)	146,214	06/06/2022	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
075887-BV-0	BECTON DICKINSON AND COMPANY		08/20/2021	Various		8,839,052	8,247,000	8,441,786	6,010,000		(35,732)		(35,732)		8,406,054		185,588	185,588	443,093	06/06/2024	2.C FE
09031W-AA-1	BIMBO BAKERIES USA INC	C	07/20/2021	JEFFERIES & COMPANY, INC.		1,118,510	1,000,000	983,170			52		52		983,222		135,288	135,288	7,222	05/17/2051	2.B FE
09062X-AE-3	BIOGEN INC		08/06/2021	RBC DOMINION SECURITIES		5,436,638	5,250,000	5,245,800	5,248,878		392		392		5,249,270		187,367	187,367	171,810	09/15/2022	1.G FE
09062X-AG-8	BIOGEN INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,934,383	5,000,000	4,958,700	4,959,259		448		448		4,959,706		(25,323)	(25,323)	109,288	05/01/2050	2.A FE
05565E-AL-9	BMW US CAPITAL LLC	C	09/15/2021	Various		18,017,363	18,000,000	17,979,480	17,996,990		2,704		2,704		17,999,694		17,669	17,669	309,156	09/15/2021	1.F FE
09659T-2B-6	BNP PARIBAS	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		6,853,113	7,000,000	7,000,000	7,000,000						7,000,000		(146,887)	(146,887)	74,879	08/12/2035	2.A FE
09659T-2C-4	BNP PARIBAS SA	D	07/01/2021	ALLSTATE LIFE INSURANCE CO		1,893,181	2,000,000	2,000,000							2,000,000		(106,819)	(106,819)	24,318	01/26/2041	2.A FE
097023-DD-4	BOEING CO		08/24/2021	WELLS FARGO		10,025,900	10,000,000	10,000,000							10,000,000		25,900	25,900	65,482	02/04/2023	2.C FE
097751-BX-8	BOMBARDIER INC	A	09/22/2021	Various		5,018,750	5,000,000	5,000,000							5,000,000		18,750	18,750	34,500	02/15/2028	5.A FE
101137-AQ-0	BOSTON SCIENTIFIC CORP		08/05/2021	Market Axess		9,211,770	9,000,000	8,942,760	8,987,685		5,368		5,368		8,993,053		218,717	218,717	222,750	05/15/2022	2.B FE
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC		08/13/2021	ALLSTATE LIFE INSURANCE CO		1,888,233	2,000,000	1,895,600			1,059		1,059		1,896,659		(8,426)	(8,426)	40,656	06/04/2051	1.F FE
05578A-AP-3	BPCE SA	D	08/12/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		(218,098)											(218,098)	(218,098)		01/20/2026	1.E FE
05583J-AJ-1	BPCE SA	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		9,824,080	10,000,000	10,000,000							10,000,000		(175,920)	(175,920)	103,382	01/20/2032	2.A FE
07330N-AT-2	BRANCH BANKING AND TRUST COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		8,368,878	8,000,000	7,986,400	7,989,187		1,361		1,361		7,990,548		378,330	378,330	100,286	12/06/2024	1.F FE
110122-CM-8	BRISTOL-MYERS SQUIBB CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,117,839	25,508,000	25,430,195	25,438,369		11,878		11,878		25,450,247		1,690,468	1,690,468	419,181	07/26/2024	1.F FE
110122-CN-6	BRISTOL-MYERS SQUIBB CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,478,322	5,000,000	5,158,864	5,147,732		(16,180)		(16,180)		5,131,552		346,769	346,769	108,889	06/15/2026	1.F FE
110122-CW-6	BRISTOL-MYERS SQUIBB CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,056,907	2,970,000	2,967,143	2,967,742		871		871		2,968,613		88,294	88,294	49,603	08/15/2022	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	09/15/2021	SCHEDULED REDEMPTION		94,841	94,841	94,841	94,841						94,841				2,347	12/15/2032	1.F FE
11134L-AP-4	BROADCOM CORPORATION		09/30/2021	EXCHANGE		2,773,626	2,774,000	2,773,257	2,773,545		80		80		2,773,625				104,747	01/15/2025	2.C FE
11135F-AQ-4	BROADCOM INC		09/30/2021	EXCHANGE		462,542	463,000	462,496	462,512		30		30		462,542				16,813	11/15/2030	2.C FE
11135F-AZ-4	BROADCOM INC		09/30/2021	EXCHANGE		58,275,584	58,639,000	58,195,434	58,222,254		53,131		53,131		58,275,384		199	199	2,388,318	04/15/2026	2.C FE
11135F-BA-8	BROADCOM INC		09/30/2021	EXCHANGE		3,486,794	3,500,000	3,485,185	3,485,722		1,068		1,068		3,486,790		4	4	159,323	04/15/2029	2.C FE
11135F-BB-6	BROADCOM INC		09/30/2021	EXCHANGE		26,971,984	27,000,000	26,964,882	26,967,267		4,700		4,700		26,971,967		18	18	744,188	11/15/2025	2.C FE
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOL		08/30/2021	Various		5,320,625	5,100,000	5,203,450			(13,751)		(13,751)		5,189,699		130,926	130,926	176,383	02/01/2026	4.C FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC		07/21/2021	Various		3,228,003	3,200,000	3,200,000							3,200,000		28,003	28,003		02/01/2032	
120568-AY-6	BUNGE LIMITED FINANCE CORPORATION		08/24/2021	Market Axess		13,335,920	13,000,000	12,983,880	12,994,139		2,171		2,171		12,996,310		339,610	339,610	358,583	09/25/2022	2.C FE
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC		08/23/2021	Various		8,236,343	7,441,000	7,627,196	5,910,008		(18,717)		(18,717)		7,613,464		622,878	622,878	165,267	06/15/2027	1.G FE
05608Q-AA-5	BY CROWN PARENT LLC / BY BOND FINA		09/16/2021	ASSIGNMENT OF SECURITIES		1,050,373	1,000,000	1,020,500	1,019,081		(3,582)		(3,582)		1,015,499		(15,499)	(15,499)	98,304	01/31/2026	4.C FE
12687G-AA-7	CABLEVISION LIGHTPATH		09/08/2021	DEUTSCHE BANK AG		895,500	900,000	898,875	898,911		100		100		899,011		(3,511)	(3,511)	33,034	09/15/2027	4.A FE
12769G-AA-8	CAESARS ENTERTAINMENT INC		09/22/2021	JPMORGAN CHASE & CO.		5,137,500	5,000,000	5,035,850							5,035,850		101,650	101,650		10/15/2029	5.A FE
131347-CN-4	CALPINE CORP		07/29/2021	JPMORGAN CHASE & CO.		3,348,416	3,303,000	3,303,000	3,303,000						3,303,000		45,416	45,416	149,059	03/15/2028	4.A FE
13607G-RK-2	CANADIAN IMPERIAL BANK OF COMMERCE	A	08/20/2021	Various		25,218,903	25,000,000	24,986,000	24,988,408		2,386		2,386		24,990,794		228,109	228,109	127,538	06/23/2023	1.F FE
13607R-AE-0	CANADIAN IMPERIAL BANK OF COMMERCE	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		2,022,973	2,000,000	2,000,000	2,000,000						2,000,000		22,973	22,973	7,166	09/13/2023	1.C FE
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPANY	A	07/01/2021	ALLSTATE LIFE INSURANCE CO		6,376,646	6,400,000	6,387,328	6,388,275		583		583		6,388,858		(12,212)	(12,212)	107,876	03/05/2030	2.B FE
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC		09/16/2021	SUNTRUST INVESTMENT SERVICES, INC.		2,090,000	2,000,000	2,000,000	2,000,000						2,000,000		90,000	90,000	107,931	02/01/2028	3.C FE
143658-BQ-4	CARNIVAL CORP		07/22/2021	JPMORGAN CHASE & CO.		1,708,500	1,700,000	1,700,000							1,700,000		8,500	8,500		08/01/2028	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		07/01/2021	BANK OF AMERICA/MERRILL LYNCH		1,402,695	1,281,000	1,312,980	1,310,524		(2,971)		(2,971)		1,307,553		95,142	95,142	77,581	07/15/2028	3.C FE
14574X-AF-1	CARROLS RESTAURANT GROUP INC		08/12/2021	Various		3,310,000	3,500,000	3,500,000							3,500,000		(190,000)	(190,000)	27,417	07/01/2029	5.B FE
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,261,027	15,000,000	14,852,100	14,909,630		13,500		13,500		14,923,130		1,337,897	1,337,897	342,198	12/01/2024	1.F FE
14913Q-2E-8	CATERPILLAR FINANCIAL SERVICES COR		08/20/2021	ALLSTATE LIFE INSURANCE CO		21,612,226	21,000,000	20,982,360	20,992,992		2,233		2,233		20,995,225		617,001	617,001	378,866	11/29/2022	1.F FE
14913Q-2V-0	CATERPILLAR FINANCIAL SERVICES COR		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,514,289	4,250,000	4,240,948	4,243,744		1,101		1,101		4,244,845		269,444	269,444	89,720	05/17/2024	1.F FE
14913Q-3A-5	CATERPILLAR FINANCIAL SERVICES COR		08/20/2021	ALLSTATE LIFE INSURANCE CO		11,709,054	11,500,000	11,484,015	11,490,934		3,303		3,303		11,494,237		214,817	214,817	183,134	09/06/2022	1.F FE
14913Q-3B-3	CATERPILLAR FINANCIAL SERVICES COR		08/20/2021	ALLSTATE LIFE INSURANCE CO		11,715,177	11,200,000	11,189,472	11,191,789		1,273		1,273		11,193,062		522,115	522,115	184,404	11/08/2024	1.F FE
14913R-2G-1	CATERPILLAR FINANCIAL SERVICES COR		08/20/2021	Various		4,825,272	4,881,000	4,871,482	4,871,872		782		782		4,872,654		(47,382)	(47,382)	44,042	09/14/2027	1.F FE
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		08/02/2021	RBC DOMINION SECURITIES		2,711,880	2,592,000	2,589,418	2,590,481		(30)		(30)		2,590,451		121,429	121,429	100,737	05/01/2027	3.B FE
19737L-AA-1	CECLO 2021-31A X CLO		07/20/2021	SCHEDULED REDEMPTION		100,000	100,000	100,000							100,000				472	04/20/2034	1.A FE
151290-BW-2	CEMEX SAB DE CV	D	08/18/2021	JPMORGAN CHASE & CO.		5,396,105	4,800,000	4,800,000	4,800,000						4,800,000		596,105	596,105	249,715	06/05/2027	3.C FE
15135U-AG-4	CENOVUS ENERGY INC	A	08/11/2021	GOLDMAN, SACHS & CO.		7,128,730	7,000,000	7,179,900	7,119,375		(44,924)		(44,924)		7,074,451		54,279	54,279	208,833	08/15/2022	2.C FE
15135B-AM-3	CENTENE CORPORATION		08/15/2021	ASSIGNMENT OF SECURITIES		826,006	794,000	810,584	805,711		(2,008)		(2,008)		803,703		(9,703)	(9,703)	74,684	08/15/2026	3.A FE
15135B-AZ-4	CENTENE CORPORATION		07/30/2021	JPMORGAN CHASE & CO.		2,613,000	2,600,000	2,600,000							2,600,000		13,000	13,000		08/01/2031	3.A FE
15137T-AA-8	CENTENE ESCROW I CORP		08/13/2021	ASSIGNMENT OF SECURITIES		12,275,658	11,800,000	12,564,640	12,360,723		(116,455)		(116,455)		12,244,268		(444,268)	(444,268)	919,633	06/01/2026	3.A FE
15189T-AR-8	CENTERPOINT ENERGY INC		08/05/2021	BARCLAYS		8,779,998	8,600,000	8,597,506	8,599,144		307		307		8,599,451		180,547	180,547	201,861	09/01/2022	2.B FE
156504-AH-5	CENTURY COMMUNITIES INC		08/04/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		11,661,990	11,296,000	11,326,675	11,315,932		(5,040)		(5,040)		11,310,892		351,099	351,099	700,509	07/15/2025	4.A FE
156504-AM-4	CENTURY COMMUNITIES INC		09/23/2021	Various		6,878,681	6,750,000	6,750,000							6,750,000		128,681	128,681	18,529	08/15/2029	3.C FE
808513-BF-1	CHARLES SCHWAB CORPORATION (THE)		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,964,576	5,000,000	4,993,900	4,993,963		584		584		4,994,547		(29,972)	(29,972)	23,363	03/11/2026	1.F FE
808513-BP-9	CHARLES SCHWAB CORPORATION (THE)		09/21/2021	BANK OF AMERICA/MERRILL LYNCH		3,084,720	3,000,000	2,994,930			348		348		2,995,278		89,442	89,442	30,833	03/20/2028	1.F FE
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L		09/27/2021	BANK OF AMERICA/MERRILL LYNCH		5,427,706	4,826,000	5,040,080	3,500,000		(34,123)		(34,123)		5,005,957		421,748	421,748	280,284	07/23/2025	2.C FE
161175-BU-7	CHARTER COMMUNICATIONS OPERATING L		09/27/2021	BARCLAYS		18,177,840	18,000,000	17,920,980	17,925,369		4,718		4,718		17,930,087		247,753	247,753	501,200	04/01/2031	2.C FE
16411R-AJ-8	CHENIERE ENERGY INC		07/13/2021	EXCHANGE		19,917,427	19,368,000	19,968,220	19,960,121		(60,965)		(60,965)		19,899,157		18,271	18,271	724,081	10/15/2028	3.C FE
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		09/27/2021	Various		1,999,230	1,941,000	1,941,000	1,941,000						1,941,000		(38,820)	(38,820)	205,018	10/01/2026	3.B FE
166764-BX-7	CHEVRON CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		12,939,691	12,500,000	12,500,000	12,500,000						12,500,000		439,691	439,691	193,266	05/11/2027	1.D FE
166756-AS-5	CHEVRON USA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,765,153	7,000,000	6,998,878			70		70		6,998,947		766,206	766,206	192,743	10/15/2029	1.D FE
12555X-AA-9	CIFC 19 6A A1 CLO		09/14/2021	BLAYLOCK PARTNERS, L.P.		20,030,000	20,000,000	20,000,000	20,000,000						20,000,000		30,000	30,000	284,107	01/16/2033	1.A FE
125523-AF-7	CIGNA CORP		07/01/2021	ALLSTATE LIFE INSURANCE CO		3,096,439	2,908,000	2,906,741	2,907,155		160		160		2,907,315		189,124	189,124	50,284	07/15/2023	2.A FE
125523-BK-5	CIGNA CORP		07/01/2021	ALLSTATE LIFE INSURANCE CO		3,352,521	2,997,000	3,096,829	3,095,806		(1,131)		(1,131)		3,094,675		257,847	257,847	82,584	10/15/2047	2.A FE
17252M-AM-2	CINTAS CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		17,243,130	17,000,000	16,977,560	16,994,136		2,886		2,886		16,997,022		246,109	246,109	429,184	04/01/2022	1.G FE
17325F-AS-7	CITIBANK NA		08/20/2021	ALLSTATE LIFE INSURANCE CO		32,267,874	30,000,000	29,959,200	29,974,149		4,140		4,140		29,978,288		2,289,586	2,289,586	495,488	01/23/2024	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
172967-LC-3	CITIGROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,059,294	10,000,000	9,982,900	9,996,607		2,241		2,241		9,998,849		60,445	60,445	198,489	12/08/2021	2.A FE
172967-LV-1	CITIGROUP INC		08/31/2021	GOLDMAN, SACHS & CO.		9,506,809	9,403,000	9,403,000	9,403,000						9,403,000		103,809	103,809	326,628	01/24/2023	1.G FE
172967-MS-7	CITIGROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,145,623	5,000,000	5,000,000	5,000,000						5,000,000		145,623	145,623	76,053	06/03/2031	1.G FE
174010-AU-5	CITIZENS BANK NA		08/23/2021	MORGAN STANLEY		4,800,531	4,333,000	4,331,397	4,331,787		141		141		4,331,928		468,603	468,603	165,647	02/18/2026	2.A FE
174610-AR-6	CITIZENS FINANCIAL GROUP INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		4,264,905	4,000,000	3,991,920	3,993,444		547		547		3,993,991		270,914	270,914	48,767	07/26/2026	2.A FE
18064P-AA-7	CLARIVATE SCIENCE HOLDINGS CORP		08/19/2021	EXCHANGE		8,432,721	8,400,000	8,432,721			(671)		(671)		8,432,051		671	671	49,729	06/30/2028	4.B FE
18064P-AB-5	CLARIVATE SCIENCE HOLDINGS CORP		08/19/2021	EXCHANGE		1,000,000	1,000,000	1,000,000							1,000,000				7,448	06/30/2029	5.A FE
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP		09/03/2021	CANTOR FITZGERALD		1,818,469	1,785,000	1,787,463			(24)		(24)		1,787,438		31,031	31,031	14,218	07/01/2028	4.B FE
18064P-AD-1	CLARIVATE SCIENCE HOLDINGS CORP		09/03/2021	CANTOR FITZGERALD		1,030,000	1,000,000	1,000,000							1,000,000		30,000	30,000	10,021	07/01/2029	
189054-AV-1	CLOROX COMPANY		08/13/2021	MORGAN STANLEY		8,716,480	8,000,000	7,997,280	7,998,076		163		163		7,998,238		718,242	718,242	217,689	10/01/2027	1.G FE
12592B-AH-7	CNH INDUSTRIAL CAPITAL LLC		09/10/2021	BARCLAYS		3,029,057	2,966,000	3,077,700	3,000,901		(19,265)		(19,265)		2,981,637		47,421	47,421	122,193	04/05/2022	2.C FE
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC		09/10/2021	GOLDMAN, SACHS & CO.		10,864,627	10,616,000	10,549,119	10,559,907		15,460		15,460		10,575,368		289,259	289,259	248,414	07/02/2023	2.C FE
191216-DD-9	COCA-COLA CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,569,630	17,000,000	16,986,570	16,987,065		1,104		1,104		16,988,169		(418,539)	(418,539)	140,553	03/15/2028	1.E FE
20030N-CS-8	COMCAST CORPORATION		09/29/2021	CANTOR FITZGERALD		6,288,705	5,663,000	5,755,557	4,995,629		(14,584)		(14,584)		5,742,752		545,953	545,953	214,990	10/15/2025	1.G FE
20030N-CY-5	COMCAST CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,359,610	5,000,000	4,990,500	4,990,898		219		219		4,991,117		368,493	368,493	127,481	11/01/2039	1.G FE
20030N-DM-0	COMCAST CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,336,957	3,333,000	3,322,534	3,323,061		531		531		3,323,592		13,365	13,365	35,797	01/15/2031	1.G FE
20034D-JA-8	COMERICA BANK		08/20/2021	Various		16,865,718	16,000,000	15,985,120	15,989,214		1,517		1,517		15,990,731		874,987	874,987	346,299	07/23/2024	1.G FE
200340-AS-6	COMERICA INCORPORATED		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,312,301	5,000,000	4,999,550	4,999,758		46		46		4,999,804		312,497	312,497	80,115	07/31/2023	2.A FE
205887-CD-2	CONAGRA BRANDS INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		10,175,045	8,000,000	7,966,640	7,968,823		534		534		7,969,358		2,205,687	2,205,687	282,667	11/01/2038	2.C FE
21036P-AR-9	CONSTELLATION BRANDS INC		07/07/2021	GOLDMAN, SACHS & CO.		8,754,456	8,600,000	8,581,252	8,594,665		2,033		2,033		8,596,698		157,758	157,758	154,800	05/09/2022	2.C FE
21036P-AW-8	CONSTELLATION BRANDS INC		08/25/2021	ASSIGNMENT OF SECURITIES		17,663,624	17,200,000	17,128,104	17,172,262		9,592		9,592		17,181,855		18,145	18,145	828,264	11/07/2022	2.B FE
210518-DC-7	CONSUMERS ENERGY COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,427,005	3,000,000	2,992,560	2,993,919		415		415		2,994,334		432,670	432,670	85,088	11/15/2028	1.E FE
21979L-AA-4	CORONADO FINANCE PTY LTD		07/23/2021	IMPERIAL CAPITAL, LLC		1,316,100	1,230,000	1,206,901			741		741		1,207,641		108,459	108,459	27,547	05/15/2026	4.B FE
22550L-2D-2	CREDIT SUISSE AG (NEW YORK BRANCH)	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		10,105,675	10,000,000	9,977,400	9,981,779		3,953		3,953		9,985,732		119,943	119,943	66,917	05/05/2023	1.E FE
225401-AU-2	CREDIT SUISSE GROUP AG	D	09/29/2021	GOLDMAN, SACHS & CO.		3,584,700	3,500,000	3,500,000							3,500,000		84,700	84,700	41,170	05/14/2032	2.A FE
227046-AB-5	CROCS INC		08/09/2021	Various		2,488,266	2,480,000	2,480,000							2,480,000		8,266	8,266	95	08/15/2031	
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP		09/08/2021	Various		6,610,627	6,206,000	6,358,738	4,293,450		(29,619)		(29,619)		6,334,566		276,061	276,061	195,912	09/01/2024	2.C FE
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		08/11/2021	Various		18,223,201	17,390,000	17,638,840	12,727,182		(65,654)		(65,654)		17,597,543		625,658	625,658	588,079	07/15/2023	2.C FE
22822V-AM-3	CROWN CASTLE INTERNATIONAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,869,575	4,500,000	4,495,230	4,495,362		39		39		4,495,402		1,374,173	1,374,173	94,770	02/15/2049	2.C FE
22822V-AQ-4	CROWN CASTLE INTERNATIONAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,441,711	3,000,000	2,967,000	2,967,407		299		299		2,967,706		474,005	474,005	65,639	07/01/2050	2.C FE
22822V-AU-5	CROWN CASTLE INTERNATIONAL CORP		07/01/2021	ALLSTATE LIFE INSURANCE CO		1,731,127	1,740,000	1,736,276	1,736,316		37		37		1,736,352		(5,225)	(5,225)	26,076	01/15/2051	2.C FE
126307-BD-8	CSC HOLDINGS LLC		09/23/2021	MUFG SECURITIES AMERICAS INC		1,932,500	2,000,000	1,937,500			1,396		1,396		1,938,896		(6,396)	(6,396)	29,806	12/01/2030	4.C FE
22944B-AK-4	CSMC 2007-5 1A10		09/27/2021	CANCELLED TRADE		159												159		08/25/2037	
22944B-AF-5	CSMC 2007-5 1A6		09/27/2021	CANCELLED TRADE		64											64	64		08/25/2037	
126408-HE-6	CSX CORP		07/01/2021	ALLSTATE LIFE INSURANCE CO		8,517,788	8,000,000	7,967,680	7,980,188		1,582		1,582		7,981,769		536,018	536,018	138,667	11/01/2026	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP		07/01/2021	ASSIGNMENT OF SECURITIES		3,466,673	3,378,000	3,447,203	3,413,513		(7,035)		(7,035)		3,406,479		(28,479)	(28,479)	192,124	06/30/2025	3.A FE
126458-AE-8	CTR PARTNERSHIP LP / CARETRUST CAP		07/21/2021	KEYCORP		5,131,250	5,000,000	5,000,000							5,000,000		131,250	131,250	19,375	06/30/2028	3.A FE
263534-CP-2	CTVA		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,228,769	7,000,000	6,974,590	6,975,990		1,400		1,400		6,977,390		251,379	251,379	93,246	07/15/2030	1.G FE
23131L-AC-1	CURO GROUP HOLDINGS CORP		07/16/2021	CANTOR FITZGERALD		1,007,500	1,000,000	1,000,000							1,000,000		7,500	7,500		08/01/2028	
126650-CU-2	CVS HEALTH CORP		09/16/2021	WELLS FARGO		2,690,980	2,512,000	2,757,057			(31,783)		(31,783)		2,725,273		(34,293)	(34,293)	57,977	06/01/2026	2.B FE
126650-CV-0	CVS HEALTH CORP		07/01/2021	ALLSTATE LIFE INSURANCE CO		1,433,179	1,361,000	1,348,397	1,354,976		1,332		1,332		1,356,308		76,871	76,871	40,845	03/09/2023	2.B FE
126650-DF-4	CVS HEALTH CORP		08/24/2021	WELLS FARGO		3,236,280	3,000,000	3,115,410	3,100,390		(10,983)		(10,983)		3,089,408		146,872	146,872	92,750	08/15/2026	2.B FE
126650-DH-0	CVS HEALTH CORP		09/14/2021	GOLDMAN, SACHS & CO.		11,114,800	10,000,000	9,982,200	9,983,901		1,645		1,645		9,985,547		1,129,253	1,129,253	347,396	04/01/2027	2.B FE
126650-DK-3	CVS HEALTH CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,813,479	5,000,000	4,915,700	4,917,752		1,479		1,479		4,919,230		894,248	894,248	160,302	04/01/2040	2.B FE
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	09/30/2021	SCHEDULED REDEMPTION		232,936	232,936	232,936	175,285	54,634	3,017		57,652		232,936				11,821	03/31/2024	5.C PL
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	09/30/2021	SCHEDULED REDEMPTION		49,957	49,957	49,957	37,343	12,384	230		12,614		49,957				2,208	03/31/2024	5.C PL
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	09/30/2021	SCHEDULED REDEMPTION		141,457	141,457	141,457	106,447	34,576	434		35,011		141,457				6,911	03/31/2024	5.C PL
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	09/30/2021	SCHEDULED REDEMPTION		144,858	144,858	144,858	106,094	35,051	787		35,838		144,858				7,096	03/31/2024	5.C PL
233851-DD-3	DAIMLER FINANCIAL SERVICES AMERICA	C	07/23/2021	SOCIETE GENERALE		8,827,839	8,457,000	8,440,763	8,449,712		1,896		1,896		8,451,608		376,231	376,231	263,635	02/22/2023	2.A FE
249030-AC-1	DENTSPLY INTERNATIONAL		07/02/2021	ASSIGNMENT OF SECURITIES		5,011,000	5,011,000	5,068,576	5,023,108		(9,776)		(9,776)		5,013,333		(2,333)	(2,333)	182,014	08/15/2021	2.B FE
23291K-AF-2	DH EUROPE FINANCE II SARL		07/01/2021	ALLSTATE LIFE INSURANCE CO		4,091,450	4,000,000	3,999,760	3,999,850		40		40		3,999,889		91,561	91,561	51,478	11/15/2022	2.A FE
25257D-AA-6	DIAMOND BC BV		09/15/2021	STIFEL CAPITAL MARKETS		5,100,000	5,000,000	5,000,000							5,000,000		100,000	100,000		10/01/2029	
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S		08/30/2021	Various		3,268,083	5,119,000	5,168,448	4,159,188	996,550	(6,159)		990,390		5,149,578		(1,881,495)	(1,881,495)	267,505	08/15/2026	5.A FE
25470X-BC-8	DISH DBS CORP		09/03/2021	EXCHANGE		16,300,000	16,300,000	16,300,000							16,300,000				229,728	06/01/2029	4.C FE
25746U-DA-4	DOMINION ENERGY INC		08/15/2021	MATURED		8,400,000	8,400,000	8,402,016	8,405,388		(5,388)		(5,388)		8,400,000				228,060	08/15/2021	2.B FE
260543-CN-1	DOW CHEMICAL COMPANY (THE)		08/31/2021	Various		10,776,603	9,452,000	9,443,626	9,444,991		860		860		9,445,851		1,047,193	1,047,193	606,110	11/30/2025	2.B FE
260543-CY-7	DOW CHEMICAL COMPANY (THE)		08/11/2021	GOLDMAN, SACHS & CO.		5,990,450	5,000,000	4,995,303	4,995,774		276		276		4,996,049		994,401	994,401	168,667	11/30/2028	2.B FE
260543-DD-2	DOW CHEMICAL COMPANY (THE)		07/01/2021	ALLSTATE LIFE INSURANCE CO		4,325,440	4,000,000	3,970,400	3,970,589		276		276		3,970,865		354,575	354,575	122,000	11/15/2050	2.B FE
26078J-AB-6	DOWDUPONT INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		2,166,885	2,000,000	2,000,000	2,000,000						2,000,000		166,885	166,885	52,796	11/15/2023	2.A FE
26138E-AW-9	DR PEPPER SNAPPLE GROUP INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		8,488,358	8,000,000	7,996,960	7,998,636		222		222		7,998,858		489,500	489,500	136,329	12/15/2023	2.B FE
23345M-AA-5	DT MIDSTREAM INC		07/23/2021	BARCLAYS		9,276,250	9,050,000	9,073,125			(560)		(560)		9,072,565		203,685	203,685	49,775	06/15/2029	3.A FE
23345M-AB-3	DT MIDSTREAM INC		08/04/2021	MORGAN STANLEY		3,248,438	3,150,000	3,150,000							3,150,000		98,438	98,438	21,820	06/15/2031	3.A FE
233331-AZ-0	DTE ENERGY COMPANY		07/01/2021	Various		11,241,200	10,000,000	10,697,900	10,637,981		(47,601)		(47,601)		10,590,380		350,820	350,820	601,889	03/15/2027	2.B FE
233331-BC-0	DTE ENERGY COMPANY		07/01/2021	Various		519,319	469,000	467,302	467,529		76		76		467,605		37,644	37,644	22,752	06/15/2029	2.B FE
26442C-AV-6	DUKE ENERGY CAROLINAS LLC		08/20/2021	ALLSTATE LIFE INSURANCE CO		22,263,541	21,400,000	21,374,962	21,388,570		3,128		3,128		21,391,698		871,843	871,843	531,878	03/15/2023	1.F FE
26441C-AN-5	DUKE ENERGY CORP		08/26/2021	BARCLAYS		3,551,945	3,314,000	3,648,607			(66,975)		(66,975)		3,581,632		(29,687)	(29,687)	108,741	04/15/2024	2.B FE
26441C-AS-4	DUKE ENERGY CORP		09/21/2021	WELLS FARGO		3,596,690	3,394,000	3,698,094			(38,077)		(38,077)		3,660,018		(63,328)	(63,328)	95,437	09/01/2026	2.B FE
26441C-AW-5	DUKE ENERGY CORP		07/01/2021	ALLSTATE LIFE INSURANCE CO		31,548,367	30,900,000	30,836,037	30,878,454		6,553		6,553		30,885,007		663,360	663,360	280,160	08/15/2022	2.B FE
26442U-AH-7	DUKE ENERGY PROGRESS LLC		09/27/2021	U.S. BANCORP		7,898,989	7,125,000	7,095,645	7,100,240		1,965		1,965		7,102,205		796,783	796,783	255,372	03/15/2029	1.F FE
278642-AV-5	EBAY INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		24,812,152	24,000,000	24,823,680	24,731,311		(85,342)		(85,342)		24,645,969		166,183	166,183	139,333	03/11/2025	2.A FE
278865-AU-4	ECOLAB INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,408,128	10,000,000	9,995,000	9,998,427		387		387		9,998,815		409,314	409,314	155,188	01/14/2023	2.A FE
278865-AY-6	ECOLAB INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		39,399,287	38,600,000	38,579,928	38,593,284		2,117		2,117		38,595,401		803,886	803,886	371,344	08/10/2022	2.A FE
28414H-AF-0	ELANCO ANIMAL HEALTH INC		08/27/2021	MATURED		15,007,000	15,007,000	15,026,139	15,013,039		(6,039)		(6,039)		15,007,000				737,144	08/27/2021	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
28470R-AH-5	ELDORADO RESORTS INC		09/16/2021	MORGAN STANLEY		5,287,500	5,000,000	5,000,000	5,000,000						5,000,000		287,500	287,500	376,736	07/01/2025	4.B FE
28470R-AK-8	ELDORADO RESORTS INC		09/23/2021	CREDIT SUISSE		2,245,000	2,000,000	2,000,000	2,000,000						2,000,000		245,000	245,000	199,062	07/01/2027	5.A FE
532457-BP-2	ELI LILLY AND COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,282,074	3,000,000	2,998,950	2,999,295		64		64		2,999,360		282,714	282,714	71,042	05/15/2027	1.F FE
29003B-AC-5	ELMW5 2020-2A B CLO		08/02/2021	CALLED @ 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				128,084	07/24/2031	1.C FE
291011-BL-7	EMERSON ELECTRIC CO		09/28/2021	BARCLAYS		13,704,930	13,500,000	13,487,850	13,488,879		1,158		1,158		13,490,037		214,893	214,893	232,875	10/15/2027	1.F FE
291011-BP-8	EMERSON ELECTRIC CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,932,253	5,000,000	4,985,600	4,986,236		1,436		1,436		4,987,672		(55,419)	(55,419)	39,095	10/15/2026	1.F FE
29250N-AQ-8	ENBRIDGE INC	A	08/05/2021	Market Axess		4,393,482	4,300,000	4,296,388	4,298,837		452		452		4,299,289		94,193	94,193	133,013	07/15/2022	2.A FE
29261A-AA-8	ENCOMPASS HEALTH CORP		09/13/2021	FLOW TRADERS BV		889,313	850,000	881,875			(1,081)		(1,081)		880,794		8,519	8,519	23,800	02/01/2028	4.A FE
29261A-AE-0	ENCOMPASS HEALTH CORP		09/13/2021	MORGAN STANLEY		1,819,000	1,700,000	1,836,000			(2,394)		(2,394)		1,833,606		(14,606)	(14,606)	35,818	04/01/2031	4.A FE
29278G-AC-2	ENEL FINANCE INTERNATIONAL NV	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		4,449,822	3,600,000	3,851,532	3,836,916		(2,576)		(2,576)		3,834,340		615,483	615,483	107,126	05/25/2047	2.A FE
29278G-AD-0	ENEL FINANCE INTERNATIONAL NV	D	07/23/2021	ASSIGNMENT OF SECURITIES		11,968,194	11,500,000	11,460,440	11,482,983		4,119		4,119		11,487,102		12,898	12,898	720,316	04/06/2023	2.A FE
29278G-AH-1	ENEL FINANCE INTERNATIONAL NV	D	07/23/2021	ASSIGNMENT OF SECURITIES		10,792,697	10,000,000	9,992,400	9,995,695		854		854		9,996,549		3,451	3,451	1,157,489	09/14/2023	2.A FE
29278G-AJ-7	ENEL FINANCE INTERNATIONAL NV	D	07/23/2021	ASSIGNMENT OF SECURITIES		11,486,593	10,000,000	9,936,900	9,955,390		4,821		4,821		9,960,211		39,789	39,789	1,883,572	09/14/2025	2.A FE
29357K-AF-0	ENOVA INTERNATIONAL INC		09/13/2021	UNION BANK OF SWITZERLAND		3,635,625	3,500,000	3,370,000	3,373,916	23,352	12,649		36,001		3,409,917		225,708	225,708	297,500	09/15/2025	4.C FE
29365T-AJ-3	ENTERGY TEXAS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,224,529	3,000,000	3,365,280	3,358,728		(5,130)		(5,130)		3,353,598		(129,069)	(129,069)	93,010	09/30/2049	2.A FE
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,446,660	7,500,000	7,442,475	7,442,900		568		568		7,443,468		3,192	3,192	97,200	02/15/2052	2.A FE
29446M-AJ-1	EQUINOR ASA	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		10,282,530	10,000,000	9,959,900	9,964,008		4,347		4,347		9,968,355		314,175	314,175	101,111	01/22/2026	1.D FE
30037D-AA-3	EVERGY METRO INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		102,377	100,000	99,884	99,890		7		7		99,897		2,480	2,480	1,619	06/01/2030	1.F FE
30034T-AA-1	EVERI HOLDINGS INC		07/15/2021	CANTOR FITZGERALD		1,679,963	1,635,000	1,635,000							1,635,000		44,963	44,963	908	07/15/2029	3.A FE
30040W-AC-2	EVERSOURCE ENERGY		07/01/2021	ALLSTATE LIFE INSURANCE CO		8,116,636	8,000,000	8,081,840	8,023,089		(9,498)		(9,498)		8,013,591		103,045	103,045	174,778	03/15/2022	2.A FE
30040W-AD-0	EVERSOURCE ENERGY		08/12/2021	BARCLAYS		6,891,820	6,500,000	6,485,310	6,491,749		1,313		1,313		6,493,062		398,758	398,758	164,938	10/01/2024	2.A FE
30040W-AJ-7	EVERSOURCE ENERGY		07/01/2021	ALLSTATE LIFE INSURANCE CO		9,893,963	10,000,000	9,981,400	9,982,788		1,830		1,830		9,984,618		(90,656)	(90,656)	30,222	08/15/2025	2.A FE
30040W-AK-4	EVERSOURCE ENERGY		07/01/2021	ALLSTATE LIFE INSURANCE CO		3,832,560	4,000,000	3,998,880	3,998,919		52		52		3,998,971		(166,411)	(166,411)	24,933	08/15/2030	2.A FE
30161N-AW-1	EXELON CORPORATION		08/24/2021	Market Axess		17,560,168	17,200,000	17,252,116	17,230,521		(13,900)		(13,900)		17,216,621		343,547	343,547	442,759	06/01/2022	2.C FE
30231G-BD-3	EXXON MOBIL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,419,315	4,195,000	4,395,018	4,370,632		(19,123)		(19,123)		4,351,509		67,806	67,806	48,779	08/16/2026	1.D FE
31677Q-BR-9	FIFTH THIRD BANK		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,243,137	5,000,000	4,996,450	4,996,884		247		247		4,997,131		246,006	246,006	48,406	02/01/2027	1.G FE
336158-AK-6	FIRST REPUBLIC BANK		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,088,263	5,000,000	4,995,800	4,998,745		446		446		4,999,190		89,073	89,073	72,882	06/06/2022	2.A FE
337738-AQ-1	FISERV INC		09/15/2021	Various		10,892,036	10,207,000	10,400,176	7,997,898		(49,509)		(49,509)		10,352,244		539,793	539,793	339,903	10/01/2023	2.B FE
337738-AS-7	FISERV INC		09/10/2021	Various		21,091,198	20,000,000	19,966,400	19,976,083		4,294		4,294		19,980,377		1,110,821	1,110,821	634,243	07/01/2024	2.B FE
341081-FF-9	FLORIDA POWER & LIGHT		09/20/2021	JPMORGAN CHASE & CO.		1,254,469	1,011,000	1,282,692			(7,435)		(7,435)		1,275,257		(20,788)	(20,788)	47,612	02/01/2042	1.E FE
341081-FJ-1	FLORIDA POWER & LIGHT CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,281,947	9,000,000	9,168,930	9,061,517		(20,122)		(20,122)		9,041,395		240,552	240,552	178,063	06/01/2023	1.E FE
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	D	08/06/2021	GOLDMAN, SACHS & CO.		4,127,063	3,795,000	3,795,000							3,795,000		332,063	332,063	62,262	04/01/2031	3.A FE
344849-AA-2	FOOT LOCKER INC		09/30/2021	STIFEL CAPITAL MARKETS		2,510,938	2,500,000	2,500,000							2,500,000		10,938	10,938		10/01/2029	
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		08/05/2021	BARCLAYS		5,100,000	5,000,000	4,850,000	4,887,445		32,736		32,736		4,920,181		179,819	179,819	167,213	01/09/2023	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC		08/05/2021	MORGAN STANLEY		4,192,250	4,100,000	3,623,375	3,729,537		89,993		89,993		3,819,529		372,721	372,721	96,965	05/04/2023	3.A FE
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRAS		09/23/2021	MORGAN STANLEY		1,138,830	1,122,000	1,127,610			(9)		(9)		1,127,601		11,229	11,229	28,284	05/01/2028	3.C FE
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		20,024,406	18,762,000	19,182,188	19,083,977		(73,653)		(73,653)		19,010,323		1,014,083	1,014,083	685,855	09/21/2023	2.B FE
35137L-AG-0	FOX CORP		08/24/2021	WELLS FARGO		12,911,400	12,000,000	12,000,000	12,000,000						12,000,000		911,400	911,400	525,243	01/25/2024	2.B FE
35671D-BJ-3	FREEPORT-MCMORAN INC		08/13/2021	GOLDMAN, SACHS & CO.		8,161,563	6,500,000	6,068,393	6,104,420		11,498		11,498		6,115,918		2,045,645	2,045,645	266,175	11/14/2034	3.A FE
35906A-BG-2	FRONTIER COMMUNICATIONS CORP		08/18/2021	Various		3,000,795	2,812,000	2,812,000	2,812,000						2,812,000		188,795	188,795	139,159	05/01/2029	5.A FE
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		09/30/2021	CANCELLED TRADE		14,350											14,350	14,350		10/27/2022	6. *
361448-BG-7	GATX CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,778,702	5,000,000	4,962,400			1,445		1,445		4,963,845		(185,143)	(185,143)	41,642	06/01/2031	2.B FE
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING C		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,411,346	4,500,000	3,661,560	3,723,496		17,161		17,161		3,740,657		1,670,690	1,670,690	130,221	11/15/2035	2.A FE
37045X-CW-4	GENERAL MOTORS FINANCIAL CO INC		09/20/2021	ASSIGNMENT OF SECURITIES		19,224,180	18,000,000	17,991,900	17,993,587		1,996		1,996		17,995,583		4,417	4,417	2,160,180	03/20/2023	2.C FE
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY		07/06/2021	GOLDMAN, SACHS & CO.		2,120,000	2,000,000	2,030,000	1,188,240	11,760	(896)		10,864		2,029,104		90,896	90,896	89,333	01/15/2027	4.A FE
373334-KM-2	GEORGIA POWER COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		25,816,086	25,000,000	24,994,750	24,996,151		750		750		24,996,901		819,185	819,185	227,354	07/30/2023	1.G FE
37331N-AG-6	GEORGIA-PACIFIC LLC		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,028,708	16,000,000	15,999,840	15,999,978		16		16		15,999,994		28,714	28,714	386,589	11/15/2021	1.G FE
36168Q-AN-4	GFL ENVIRONMENTAL INC	A	08/06/2021	CREDIT SUISSE		3,086,250	3,000,000	3,000,000							3,000,000		86,250	86,250	24,542	06/15/2029	4.C FE
375558-BS-1	GILEAD SCIENCES INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		10,803,282	11,200,000	11,149,712	11,150,199		970		970		11,151,169		(347,887)	(347,887)	219,209	10/01/2040	2.A FE
375558-BX-0	GILEAD SCIENCES INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		9,753,613	10,000,000	9,991,300	9,991,602		599		599		9,992,201		(238,587)	(238,587)	30,000	10/01/2027	2.A FE
377373-AD-7	GLAXOSMITHKLINE CAPITAL	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,421,033	5,320,000	5,560,720	5,376,366		(25,607)		(25,607)		5,350,759		70,274	70,274	116,153	05/08/2022	1.F FE
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC		09/13/2021	JEFFERIES & COMPANY, INC.		1,520,415	1,469,000	1,469,000	1,469,000						1,469,000		51,415	51,415	90,976	10/01/2025	4.B FE
37954F-AJ-3	GLOBAL PARTNERS LP		07/06/2021	RBC DOMINION SECURITIES		1,072,500	1,000,000	1,019,470			(1,167)		(1,167)		1,018,303		54,197	54,197	51,753	01/15/2029	4.B FE
380355-AF-4	GOEASY LTD	A	08/04/2021	BANK OF AMERICA/MERRILL LYNCH		3,086,250	3,000,000	3,000,000							3,000,000		86,250	86,250	35,365	05/01/2026	3.C FE
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE		07/01/2021	ALLSTATE LIFE INSURANCE CO		32,164,734	30,833,334	30,818,226	30,826,663		1,516		1,516		30,828,178		1,336,555	1,336,555	350,815	02/23/2023	1.F FE
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,098,194	5,000,000	4,663,600	4,684,998		5,540		5,540		4,690,538		1,407,657	1,407,657	154,936	04/23/2039	1.F FE
38141G-XR-0	GOLDMAN SACHS GROUP INC/THE		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,869,855	5,000,000	5,000,000							5,000,000		(130,145)	(130,145)	53,258	01/27/2032	1.F FE
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,922,979	5,000,000	5,000,000	5,000,000						5,000,000		922,979	922,979	152,255	10/31/2038	2.A FE
36262B-AA-0	GPS HOSPITALITY HOLDING COMPANY LL		08/04/2021	UNION BANK OF SWITZERLAND		2,015,000	2,000,000	2,000,000							2,000,000		15,000	15,000		08/15/2028	
389375-AL-0	GRAY TELEVISION INC		09/16/2021	Various		10,071,059	10,169,000	10,255,691	10,226,802	27,535	(6,730)		20,805		10,247,607		(176,548)	(176,548)	434,550	10/15/2030	4.A FE
398905-AN-9	GROUP 1 AUTOMOTIVE INC		07/28/2021	BANK OF AMERICA/MERRILL LYNCH		4,095,000	4,000,000	4,000,000	4,000,000						4,000,000		95,000	95,000	152,444	08/15/2028	3.B FE
402562-AA-0	GSM 2021-4A A1 CLO		07/29/2021	BARCLAYS		10,016,500	10,000,000	10,000,000							10,000,000		16,500	16,500	24,302	07/15/2034	1.A FE
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING		07/01/2021	ALLSTATE LIFE INSURANCE CO		1,019,196	1,000,000	998,740	999,644		130		130		999,774		19,422	19,422	16,181	05/08/2022	1.B FE
41283L-AU-9	HARLEY-DAVIDSON FINANCIAL SERVICES		08/06/2021	TD SECURITIES		10,172,100	10,000,000	9,991,300	9,996,714		1,813		1,813		9,998,527		173,573	173,573	411,750	02/04/2022	2.C FE
416515-BE-3	HARTFORD FINANCIAL SERVICES GROUP		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,877,089	3,680,000	3,668,224	3,669,645		561		561		3,670,206		206,883	206,883	40,449	08/19/2029	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
418056-AW-7	HASBRO INC		09/15/2021	ASSIGNMENT OF SECURITIES		8,221,360	8,000,000	7,999,120	7,999,440		207		207		7,999,647		353	353	392,382	11/19/2022	2.C FE
40410K-AA-3	HB FULLER CO		08/27/2021	BARCLAYS		4,224,250	4,150,000	4,284,875	4,253,750	29,559	(16,953)		12,606		4,266,356		(42,106)	(42,106)	150,361	10/15/2028	3.C FE
423012-AD-5	HEINEKEN NV	D	08/11/2021	BNP CAPITAL MARKETS		5,173,550	5,000,000	5,055,350	5,023,576		(6,330)		(6,330)		5,017,246		156,304	156,304	119,167	04/01/2023	2.A FE
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO		09/10/2021	BARCLAYS		2,060,286	1,989,000	2,112,679			(48,354)		(48,354)		2,064,325		(4,039)	(4,039)	79,980	10/15/2022	2.B FE
42824C-BE-8	HEWLETT PACKARD ENTERPRISE CO		08/24/2021	Market Axess		6,151,560	6,000,000	5,998,740	5,999,190		231		231		5,999,421		152,139	152,139	121,875	04/01/2023	2.B FE
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY		09/29/2021	JPMORGAN CHASE & CO.		3,787,500	3,750,000	3,750,000	3,750,000						3,750,000		37,500	37,500	117,188	05/01/2029	3.B FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		08/19/2021	GOLDMAN, SACHS & CO.		3,152,000	3,200,000	3,200,000							3,200,000		(48,000)	(48,000)	64,767	02/15/2032	3.B FE
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ES		08/18/2021	Various		4,007,763	4,075,000	4,075,000							4,075,000		(67,238)	(67,238)	25,384	07/01/2031	4.C FE
437076-BK-7	HOME DEPOT INC		08/23/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		1,450,830	1,326,000	1,493,216			(22,804)		(22,804)		1,470,413		(19,583)	(19,583)	41,953	09/15/2025	1.F FE
437076-BN-1	HOME DEPOT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,896,285	4,666,000	4,145,881	4,270,224		38,914		38,914		4,309,139		587,146	587,146	80,983	09/15/2026	1.F FE
437076-BT-8	HOME DEPOT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,946,864	7,334,000	7,641,932	7,610,883		(24,032)		(24,032)		7,586,852		360,013	360,013	168,450	09/14/2027	1.F FE
440452-AH-3	HORMEL FOODS CORPORATION		09/30/2021	JPMORGAN CHASE & CO.		1,568,232	1,562,000	1,558,204			172		172		1,558,377		9,856	9,856	8,925	06/03/2028	1.F FE
443201-AA-6	HOWMET AEROSPACE INC		09/02/2021	Various		14,398,450	12,254,000	13,764,740	3,098,000		(35,347)		(35,347)		13,729,393		56,357	56,357	1,002,355	05/01/2025	3.A FE
444859-BJ-0	HUMANA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,739,959	7,500,000	7,487,250	7,494,775		1,380		1,380		7,496,155		243,804	243,804	124,338	12/15/2022	2.C FE
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC		08/11/2021	CANTOR FITZGERALD		6,380,713	5,568,000	4,700,489	4,752,966		45,665		45,665		4,798,631		1,582,082	1,582,082	195,272	05/01/2029	2.C FE
44891A-AM-9	HYUNDAI CAPITAL AMERICA		08/06/2021	TD SECURITIES		5,082,500	5,000,000	4,994,700	4,998,586		676		676		4,999,261		83,239	83,239	131,319	04/05/2022	2.A FE
44891A-BC-0	HYUNDAI CAPITAL AMERICA		08/24/2021	STIFEL CAPITAL MARKETS		16,416,160	16,000,000	15,998,240	15,998,907		383		383		15,999,290		416,870	416,870	373,667	11/01/2022	2.A FE
451102-BX-4	ICAHN ENTERPRISES LP		07/12/2021	EXCHANGE		4,240,003	4,160,000	4,243,200			(3,270)		(3,270)		4,239,930		73	73	143,780	05/15/2027	3.B FE
45256H-AE-8	IF_01-A CMBS		09/01/2021	SCHEDULED REDEMPTION		62,972	62,972	62,751	62,724		248		248		62,972				2,195	07/25/2031	1.B FE
45256#-AB-8	IMPACT CIL PARENT CMBS		09/11/2021	SCHEDULED REDEMPTION		13,985,191	13,985,191	13,984,661	13,212,860		776		776		13,985,191				701,200	10/28/2056	1.G FE
45669E-AD-8	INDX 2007-AR5 CM		09/02/2021	CANCELLED TRADE		136											136	136		05/26/2037	
45174A-AA-0	INFRASTRUCTURE AND ENERGY ALTERNAT		09/15/2021	BANK MONTREAL / NESBITT BURNS		1,985,000	2,000,000	1,969,660			240		240		1,969,900		15,100	15,100	11,042	08/15/2029	4.B FE
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,751,460	5,000,000	4,977,950	4,978,545		868		868		4,979,413		(227,953)	(227,953)	71,893	09/15/2032	2.A FE
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		1,917,560	2,000,000	1,986,400	1,986,587		260		260		1,986,848		(69,288)	(69,288)	45,786	09/15/2040	2.A FE
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO		09/30/2021	Various		19,555,214	17,894,000	18,337,647	14,590,215		(61,148)		(61,148)		18,273,748		1,281,466	1,281,466	502,534	05/15/2026	1.G FE
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CO		09/27/2021	JPMORGAN CHASE & CO.		13,412,042	12,090,000	13,270,909	4,490,286		(99,335)		(99,335)		13,173,156		238,886	238,886	369,081	05/15/2029	1.G FE
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,915,167	5,000,000	4,976,450	4,977,724		507		507		4,978,232		936,936	936,936	154,876	05/15/2039	1.G FE
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CO		09/27/2021	JPMORGAN CHASE & CO.		18,676,552	18,400,000	18,365,960	18,368,942		3,455		3,455		18,372,398		304,154	304,154	272,831	05/15/2027	1.G FE
459506-AM-3	INTERNATIONAL FLAVORS & FRAGRANCES		08/24/2021	BANK OF AMERICA/MERRILL LYNCH		4,511,745	4,500,000	4,500,000							4,500,000		11,745	11,745	14,027	09/15/2022	2.B FE
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,927,068	3,750,000	3,749,667			1		1		3,749,668		177,400	177,400	14,142	12/01/2050	2.B FE
46284V-AG-6	IRON MOUNTAIN INC		08/12/2021	GOLDMAN, SACHS & CO.		2,072,500	2,000,000	2,000,000	2,000,000						2,000,000		72,500	72,500	115,000	07/15/2028	3.C FE
465685-AM-7	ITC HOLDINGS CORP		07/01/2021	ALLSTATE LIFE INSURANCE CO		19,376,797	18,850,000	18,835,981	18,843,817		1,621		1,621		18,845,439		531,359	531,359	319,508	11/15/2022	2.B FE
45074J-AA-2	ITT HOLDINGS LLC		07/21/2021	JEFFERIES & COMPANY, INC.		4,930,459	4,910,000	4,910,000							4,910,000		20,459	20,459	12,707	08/01/2029	4.B FE
445658-CE-5	J B HUNT TRANSPORT SERVICES INC		08/12/2021	Various		10,247,800	10,000,000	9,975,100	9,993,728		2,338		2,338		9,996,066		251,734	251,734	327,708	08/15/2022	2.A FE
46647P-BQ-8	J P MORGAN & CO INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		12,233,013	12,000,000	12,000,000	12,000,000						12,000,000		233,013	233,013	108,453	06/01/2024	1.F FE
46849L-TE-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	C	08/20/2021	ALLSTATE LIFE INSURANCE CO		2,837,632	2,800,000	2,797,452	2,799,051		553		553		2,799,604		38,028	38,028	51,077	02/01/2022	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
478160-CP-7	JOHNSON & JOHNSON		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,860,611	10,000,000	9,993,200	9,993,529		600		600		9,994,128		(133,517)	(133,517)	83,864	09/01/2027	1.A FE
46647P-AF-3	JPMORGAN CHASE & CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,982,754	10,000,000	10,000,000	10,000,000						10,000,000		982,754	982,754	277,644	05/01/2028	1.F FE
46647P-BB-1	JPMORGAN CHASE & CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		20,407,313	20,000,000	20,000,000	20,000,000						20,000,000		407,313	407,313	498,510	04/01/2023	1.F FE
46647P-BW-5	JPMORGAN CHASE & CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,801,328	11,000,000	11,000,000							11,000,000		(198,672)	(198,672)	60,141	02/04/2027	1.F FE
489399-AM-7	KENNEDY-WILSON INC		09/13/2021	OPPENHEIMER & CO., INC.		915,469	875,000	892,500			(919)		(919)		891,581		23,888	23,888	26,007	03/01/2031	4.A FE
49327M-2T-0	KEYBANK NATIONAL ASSOCIATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,346,421	15,000,000	14,996,550	14,998,781		363		363		14,999,144		347,277	347,277	246,388	09/14/2022	1.G FE
49327M-2U-7	KEYBANK NATIONAL ASSOCIATION		07/01/2021	ALLSTATE LIFE INSURANCE CO		1,751,330	1,667,000	1,666,700	1,666,863		31		31		1,666,893		84,436	84,436	45,947	03/07/2023	1.G FE
49327M-2Z-6	KEYBANK NATIONAL ASSOCIATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		8,116,181	8,000,000	7,996,240	7,997,240		640		640		7,997,880		118,301	118,301	72,194	03/10/2023	1.G FE
49326E-EK-5	KEYCORP		09/17/2021	KEYBANC CAPITAL MARKETS		8,334,554	8,000,000	7,990,320	7,991,455		917		917		7,992,372		342,182	342,182	171,411	04/06/2027	2.A FE
494368-BY-8	KIMBERLY-CLARK CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,424,372	6,400,000	6,390,016	6,391,864		556		556		6,392,420		1,031,952	1,031,952	198,564	11/01/2028	1.F FE
482480-AE-0	KLA-TENCOR CORPORATION		08/12/2021	WELLS FARGO		25,001,775	22,500,000	24,642,323	24,176,226		(262,199)		(262,199)		23,914,028		1,087,747	1,087,747	828,281	11/01/2024	2.A FE
50077L-BF-2	KRAFT HEINZ FOODS CO		09/09/2021	Various		6,972,625	6,050,000	6,870,375			(38,322)		(38,322)		6,832,053		140,572	140,572	218,257	03/01/2031	3.A FE
501044-CZ-2	KROGER CO		07/01/2021	ALLSTATE LIFE INSURANCE CO		3,045,230	3,025,000	3,031,262	3,025,812		(485)		(485)		3,025,327		19,903	19,903	59,492	11/01/2021	2.A FE
501797-AU-8	L BRANDS INC		09/03/2021	Various		674,700	519,000	519,000	519,000						519,000		129,750	129,750	84,743	07/01/2025	3.C FE
502431-AJ-8	L3HARRIS TECHNOLOGIES INC		08/06/2021	TD SECURITIES		8,893,584	8,400,000	8,382,688	8,386,151		3,313		3,313		8,389,464		504,120	504,120	211,108	06/15/2023	2.B FE
513272-AC-8	LAMB WESTON HOLDINGS INC		08/06/2021	JPMORGAN CHASE & CO.		3,583,363	3,221,000	3,384,725	3,376,509		(12,251)		(12,251)		3,364,258		219,104	219,104	115,587	05/15/2028	3.B FE
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		08/09/2021	BANK OF AMERICA/MERRILL LYNCH		3,378,375	3,300,000	3,300,000							3,300,000		78,375	78,375	44,151	05/01/2029	4.B FE
50190E-AB-0	LCM INVESTMENTS HOLDINGS II LLC		09/14/2021	BANK OF AMERICA/MERRILL LYNCH		1,713,950	1,660,000	1,693,200							1,693,200		20,750	20,750	33,944	05/01/2029	
524590-AA-4	LEEWARD RENEWABLE ENERGY LLC		08/04/2021	JPMORGAN CHASE & CO.		3,264,000	3,200,000	3,200,000							3,200,000		64,000	64,000	10,578	07/01/2028	3.C FE
526057-CP-7	LENNAR CORPORATION		09/29/2021	Market Axess		836,944	800,000	817,544	807,575		(3,166)		(3,166)		804,409		32,535	32,535	21,500	10/01/2022	2.C FE
526057-CV-4	LENNAR CORPORATION		09/29/2021	Market Axess		232,120	200,000	199,805	199,852		15		15		199,867		32,254	32,254	7,944	06/15/2027	2.C FE
536797-AG-8	LITHIA MOTORS INC		07/29/2021	BARCLAYS		3,055,875	2,900,000	2,900,000							2,900,000		155,875	155,875	20,290	06/01/2029	3.B FE
53944V-AS-8	LLOYDS BANK PLC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,512,316	5,400,000	5,382,558	5,390,435		3,004		3,004		5,393,439		118,877	118,877	48,075	08/14/2022	1.E FE
53944Y-AC-7	LLOYDS BANKING GROUP PLC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,068,786	5,000,000	5,102,950	5,056,802		(29,010)		(29,010)		5,027,792		40,994	40,994	74,917	01/11/2022	1.G FE
539565-AB-7	LOCAL INITIATIVES SUPPORT CORP		08/01/2021	MATURED		4,900,000	4,900,000	4,900,000	4,900,000						4,900,000				122,500	08/01/2021	1.D
539830-AY-5	LOCKHEED MARTIN CORP		09/15/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		7,534											7,534	7,534		09/15/2021	1.G FE
539830-BH-1	LOCKHEED MARTIN CORP		09/24/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		368,949											368,949	368,949		01/15/2026	1.G FE
548661-DM-6	LOWE S COMPANIES INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		8,307,645	7,828,000	8,189,575	8,143,609		(28,645)		(28,645)		8,114,963		192,682	192,682	41,314	04/15/2026	2.A FE
548661-DR-5	LOWES COMPANIES INC		09/15/2021	MORGAN STANLEY		2,241,740	2,000,000	1,997,180	1,997,600		179		179		1,997,779		243,961	243,961	69,350	04/05/2029	2.A FE
548661-DD-6	LOWES COMPANY INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		8,730,078	8,149,000	8,378,048	4,982,324		(34,051)		(34,051)		8,369,671		360,407	360,407	74,982	09/15/2024	2.A FE
502160-AN-4	LSB INDUSTRIES INC		09/30/2021	Various		1,366,875	1,350,000	1,350,000							1,350,000		16,875	16,875		10/15/2028	4.C FE
50249A-AB-9	LYB INTERNATIONAL FINANCE III LLC		09/08/2021	ASSIGNMENT OF SECURITIES		19,545,940	18,300,000	18,287,433	18,289,070		1,641		1,641		18,290,711		9,289	9,289	1,694,608	05/01/2025	2.B FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55305B-AQ-4	M/I HOMES INC		08/24/2021	ASSIGNMENT OF SECURITIES		7,073,534	6,880,000	6,700,950	6,757,945		15,233		15,233		6,773,179		106,821	106,821	605,259	08/01/2025	3.C FE
55760L-AB-3	MADISON IAQ LLC		09/23/2021	Various		3,374,864	3,323,000	3,323,000							3,323,000		51,864	51,864	45,533	06/30/2029	5.A FE
55954Y-AA-3	MAGNE 2020-26A A CLO		09/10/2021	ASSIGNMENT OF SECURITIES		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				268,715	07/15/2030	1.A FE
55954Y-AC-9	MAGNE 2020-26A B CLO		09/10/2021	ASSIGNMENT OF SECURITIES		6,000,000	6,000,000	5,970,000	5,972,019		3,153		3,153		5,975,172		24,828	24,828	143,236	07/15/2030	1.C FE
55279H-AL-4	MANUFACTURERS AND TRADERS TRUST CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,059,193	4,000,000	3,994,400	3,998,383		738		738		3,999,122		60,071	60,071	75,556	05/18/2022	1.F FE
56501R-AC-0	MANULIFE FINANCIAL CORP	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		7,893,869	7,000,000	7,865,200	7,750,128		(71,112)		(71,112)		7,679,016		214,854	214,854	214,567	03/04/2026	1.G FE
571676-AN-5	MARS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		14,711,094	15,000,000	14,995,200	14,995,287		122		122		14,995,408		(284,314)	(284,314)	211,771	07/16/2040	1.F FE
571676-AC-9	MARS INCORPORATED		08/20/2021	ALLSTATE LIFE INSURANCE CO		2,895,661	2,500,000	2,490,800	2,491,638		317		317		2,491,955		403,706	403,706	79,750	04/01/2034	1.F FE
571748-BA-9	MARSH & MCLENNAN COMPANIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,216,568	5,000,000	4,994,400	4,998,098		431		431		4,998,529		218,039	218,039	117,288	03/14/2023	2.A FE
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		36,859,426	34,000,000	33,981,300	33,987,966		1,830		1,830		33,989,796		2,869,630	2,869,630	934,801	03/15/2024	1.G FE
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		07/24/2021	ASSIGNMENT OF SECURITIES		3,606,433	3,481,000	3,575,984	3,543,062		(12,261)		(12,261)		3,530,801		(49,801)	(49,801)	297,235	09/15/2026	3.A FE
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		09/16/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		2,480,049											2,480,049	2,480,049		03/08/2026	1.B FE
57629W-CK-4	MASSMUTUAL GLOBAL FUNDING II		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,098,137	5,000,000	4,998,700	4,999,339		224		224		4,999,563		98,575	98,575	57,781	07/01/2022	1.B FE
57636Q-AB-0	MASTERCARD INC		08/23/2021	BANK OF AMERICA/MERRILL LYNCH		2,135,032	1,989,000	2,179,491			(37,897)		(37,897)		2,141,594		(6,562)	(6,562)	60,416	04/01/2024	1.E FE
57636Q-AJ-3	MASTERCARD INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		2,231,744	1,983,000	1,978,360	1,979,521		275		275		1,979,796		251,949	251,949	68,248	02/26/2028	1.E FE
579780-AM-9	MCCORMICK & COMPANY INCORPORATED		08/10/2021	Jane Street Execution Services, LLC		6,387,900	6,000,000	5,996,220	5,997,944		332		332		5,998,276		389,624	389,624	187,425	08/15/2024	2.B FE
58013M-EM-2	MCDONALDS CORPORATION		07/01/2021	ALLSTATE LIFE INSURANCE CO		4,393,658	4,338,000	4,335,180	4,337,365		303		303		4,337,669		55,989	55,989	52,508	01/15/2022	2.A FE
58013M-EU-4	MCDONALDS CORPORATION		08/23/2021	BANK OF AMERICA/MERRILL LYNCH		268,520	248,000	275,421			(3,988)		(3,988)		271,433		(2,914)	(2,914)	6,254	05/26/2025	2.A FE
58013M-FE-9	MCDONALDS CORPORATION		07/01/2021	ALLSTATE LIFE INSURANCE CO		27,489,095	26,205,000	26,124,587	26,164,380		8,764		8,764		26,173,144		1,315,951	1,315,951	658,401	04/01/2023	2.A FE
58013M-FJ-8	MCDONALDS CORPORATION		09/20/2021	Various		9,510,024	9,000,000	9,152,210	9,141,379		(10,863)		(10,863)		9,130,516		379,508	379,508	247,946	09/01/2029	2.A FE
58013M-FN-9	MCDONALDS CORPORATION		07/27/2021	BANK OF AMERICA/MERRILL LYNCH		2,517,629	2,312,000	2,311,191	2,311,299		84		84		2,311,384		206,246	206,246	82,230	07/01/2025	2.A FE
58013M-FP-4	MCDONALDS CORPORATION		09/14/2021	GOLDMAN, SACHS & CO.		4,118,026	3,700,000	3,682,055	3,683,725		1,600		1,600		3,685,324		432,702	432,702	156,479	07/01/2027	2.A FE
581557-AZ-8	MCKESSON CORP		07/01/2021	ALLSTATE LIFE INSURANCE CO		6,127,053	5,969,000	5,700,753	5,898,666		17,557		17,557		5,916,222		210,830	210,830	87,744	12/15/2022	2.B FE
581557-BE-4	MCKESSON CORP		07/23/2021	Various		1,427,956	1,326,000	1,455,385			(22,436)		(22,436)		1,432,949		(71,293)	(71,293)	109,364	03/15/2024	2.B FE
58175L-AA-8	MCLAREN FINANCE PLC	D	07/23/2021	GOLDMAN, SACHS & CO.		1,017,500	1,000,000	1,000,000							1,000,000		17,500	17,500		08/01/2026	
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		08/25/2021	DISTRIBUTION		16											16	16		05/30/2027	2.C FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		08/23/2021	DISTRIBUTION		10											10	10		05/22/2027	2.C FE
59155L-AA-0	METIS MERGER SUB LLC		09/01/2021	BANK OF AMERICA/MERRILL LYNCH		995,000	1,000,000	1,000,000							1,000,000		(5,000)	(5,000)	21,486	05/15/2029	5.B FE
59156R-BB-3	METLIFE INC		08/23/2021	Market Axess		2,149,990	1,989,000	2,203,376			(51,312)		(51,312)		2,152,064		(2,074)	(2,074)	60,333	09/15/2023	1.G FE
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		09/30/2021	Various		13,353,984	12,070,000	12,669,342	12,591,921		(42,160)		(42,160)		12,549,762		804,222	804,222	262,651	12/18/2026	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59217G-DB-2	METROPOLITAN LIFE GLOBAL FUNDING I		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,103,312	5,000,000	5,096,850	5,066,074		(23,068)		(23,068)		5,043,006		60,306	60,306	66,300	06/17/2022	1.D FE
59217G-EE-5	METROPOLITAN LIFE GLOBAL FUNDING I		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,237,988	10,000,000	9,995,700	9,997,058		732		732		9,997,790		240,197	240,197	93,654	01/13/2023	1.D FE
59217G-EJ-4	METROPOLITAN LIFE GLOBAL FUNDING I		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,995,554	5,000,000	4,991,250	4,992,101		883		883		4,992,984		2,570	2,570	24,265	07/02/2025	1.D FE
595112-BR-3	MICRON TECHNOLOGY INC		09/07/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		5,154,600	5,000,000	5,000,000	5,000,000						5,000,000		154,600	154,600	109,244	04/24/2023	2.C FE
606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP INC	D	09/16/2021	Various		9,664,890	8,400,000	8,400,000	8,400,000						8,400,000		1,264,890	1,264,890	247,493	03/02/2023	1.G FE
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		10,424,438	10,000,000	10,000,000	10,000,000						10,000,000		424,438	424,438	192,970	02/25/2030	1.G FE
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		11,974,215	12,000,000	12,000,000	12,000,000						12,000,000		(25,785)	(25,785)	113,072	07/17/2030	1.G FE
606822-BV-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	08/12/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		9,272											9,272	9,272		09/15/2024	1.G FE
60687Y-AV-1	MIZUHO FINANCIAL GROUP INC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		20,466,911	20,000,000	20,000,000	20,000,000						20,000,000		466,911	466,911	256,832	07/16/2023	1.G FE
60687Y-BE-8	MIZUHO FINANCIAL GROUP INC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,142,950	5,000,000	5,000,000	5,000,000						5,000,000		142,950	142,950	93,096	05/25/2031	1.G FE
60687Y-BJ-7	MIZUHO FINANCIAL GROUP INC	D	08/12/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		19,586											19,586	19,586		09/08/2024	1.G FE
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		6,860,959	7,000,000	7,000,000	7,000,000						7,000,000		(139,041)	(139,041)	100,781	09/08/2031	1.G FE
60783X-AA-2	MODIVCARE ESCROW ISSUER INC		08/10/2021	DEUTSCHE BANK AG		832,300	820,000	820,000							820,000		12,300	12,300		10/01/2029	
60871R-AF-7	MOLSON COORS BREWING CO		07/15/2021	MATURED		7,000,000	7,000,000	7,031,150	7,003,493		(3,493)		(3,493)		7,000,000				147,000	07/15/2021	2.C FE
60920L-AE-4	MONDELEZ INTERNATIONAL HOLDINGS NE		07/01/2021	ALLSTATE LIFE INSURANCE CO		5,154,088	5,050,000	5,048,687	5,049,239		219		219		5,049,458		104,630	104,630	84,061	09/19/2022	2.B FE
609207-AU-9	MONDELEZ INTERNATIONAL INC		07/23/2021	BNP CAPITAL MARKETS		15,344,850	15,000,000	14,919,600	14,929,827		8,973		8,973		14,938,801		406,049	406,049	164,375	05/04/2025	2.B FE
60935Y-AA-7	MONEYGRAM INTERNATIONAL INC		07/14/2021	Various		1,665,658	1,635,000	1,635,000							1,635,000		30,658	30,658		08/01/2026	
617446-8L-6	MORGAN STANLEY		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,722,713	15,000,000	15,000,000	15,000,000						15,000,000		722,713	722,713	183,584	01/22/2031	1.F FE
617446-8U-6	MORGAN STANLEY		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,709,009	10,000,000	10,000,000	10,000,000						10,000,000		(290,991)	(290,991)	84,004	02/13/2032	1.F FE
61744Y-AH-1	MORGAN STANLEY		08/20/2021	ALLSTATE LIFE INSURANCE CO		20,438,530	20,000,000	19,958,200	19,987,854		4,458		4,458		19,992,312		446,218	446,218	346,653	05/19/2022	1.G FE
61744Y-AN-8	MORGAN STANLEY		08/01/2021	ALLSTATE LIFE INSURANCE CO		19,763,454	19,000,000	18,957,250	18,981,521		5,102		5,102		18,986,622		776,832	776,832	310,069	01/23/2023	1.G FE
61945C-AF-0	MOSAIC CO		08/24/2021	BANK OF AMERICA/MERRILL LYNCH		11,857,765	11,500,000	11,498,965	11,499,593		139		139		11,499,733		358,033	358,033	291,733	11/15/2022	2.C FE
62482B-AB-8	MOZART DEBT MERGER SUB INC		09/30/2021	JPMORGAN CHASE & CO.		5,081,250	5,000,000	5,000,000							5,000,000		81,250	81,250		10/01/2029	5.A FE
566076-AA-3	MP18 2020-1A A		09/29/2021	ASSIGNMENT OF SECURITIES		7,827,170	7,800,000	7,800,000	7,800,000						7,800,000				204,353	10/15/2031	1.A FE
566076-AC-9	MP18 2020-1A B1		09/29/2021	ASSIGNMENT OF SECURITIES		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				66,658	10/15/2031	1.C FE
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		09/22/2021	Various		5,512,566	5,467,000	5,467,000							5,467,000		45,566	45,566	22,307	09/01/2028	4.A FE
55336V-AQ-3	MPLX LP		09/10/2021	WELLS FARGO		4,157,440	4,000,000	3,997,240	3,998,749		388		388		3,999,137		158,303	158,303	134,625	03/15/2023	2.B FE
55336V-BH-2	MPLX LP		09/03/2021	ASSIGNMENT OF SECURITIES		22,177,000	22,177,000	22,177,369	20,000,000		(369)		(369)		22,177,000				211,407	09/09/2022	2.B FE
55342U-AH-7	MPT OPER PARTNERSP/FINL		08/03/2021	JPMORGAN CHASE & CO.		3,071,434	2,901,000	3,052,470	1,638,446		(21,552)		(21,552)		3,027,427		44,007	44,007	116,846	10/15/2027	3.A FE
55354G-AF-7	MSCI INC		09/02/2021	ASSIGNMENT OF SECURITIES		4,267,920	4,000,000	4,245,000	4,181,578		(25,754)		(25,754)		4,155,824		(155,824)	(155,824)	439,323	05/15/2027	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55354G-AM-2	MSCI INC		07/07/2021	BANK OF AMERICA/MERRILL LYNCH		3,339,000	3,180,000	3,180,000							3,180,000		159,000	159,000	17,611	11/01/2031	3.A FE
61751J-AF-8	MSM_07-6XS RMBS		08/25/2021	CANCELLED TRADE		43											43	43		02/25/2047	
90520E-AH-4	MUFG UNION BANK NA		08/20/2021	ALLSTATE LIFE INSURANCE CO		2,743,369	2,700,000	2,696,652	2,698,597		707		707		2,699,304		44,064	44,064	75,364	04/01/2022	1.F FE
90520E-AK-7	MUFG UNION BANK NA		08/20/2021	ALLSTATE LIFE INSURANCE CO		22,504,500	22,000,000	22,000,000	22,000,000						22,000,000		504,500	504,500	265,522	12/09/2022	1.F FE
626738-AF-5	MURPHY OIL USA INC		07/29/2021	BANK OF AMERICA/MERRILL LYNCH		1,667,395	1,670,000	1,676,263			(342)		(342)		1,675,921		(8,526)	(8,526)	31,672	02/15/2031	3.B FE
63254W-AA-8	NATIONAL AUSTRALIA BANK LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		1,406,574	1,400,000	1,400,000	1,400,000						1,400,000		6,574	6,574	3,503	12/13/2022	1.D FE
637432-NM-3	NATIONAL RURAL UTILITIES COOPERATI		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,194,159	15,000,000	14,995,800	14,998,845		540		540		14,999,385		194,773	194,773	289,400	04/25/2022	1.E FE
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC		08/11/2021	LIQUIDNET		1,564,807	1,575,000	1,575,000	1,575,000						1,575,000		(10,193)	(10,193)	55,830	12/15/2030	4.B FE
63906Y-AA-6	NATWEST MARKETS PLC	D	09/23/2021	Various		10,095,601	9,000,000	8,971,290	8,976,972		6,637		6,637		8,983,609		1,111,992	1,111,992	173,969	05/21/2023	1.G FE
63906Y-AB-4	NATWEST MARKETS PLC	D	09/24/2021	WELLS FARGO		9,979,000	10,000,000	9,981,500			2,124		2,124		9,983,624		(4,624)	(4,624)	30,222	08/12/2024	1.G FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		09/01/2021	SCHEDULED REDEMPTION		25,550	25,550	13,093	15,828	82	9,640		9,722		25,550				765	10/01/2041	6. *
641062-AS-3	NESTLE HOLDINGS INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,800,649	10,000,000	9,984,500	9,985,131		1,367		1,367		9,986,498		(185,849)	(185,849)	83,056	09/15/2027	1.D FE
641423-CC-0	NEVADA POWER COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		8,490,853	7,500,000	7,471,200	7,475,793		1,596		1,596		7,477,389		1,013,464	1,013,464	222,771	05/01/2029	1.F FE
644393-AB-6	NEW FORTRESS ENERGY INC		08/11/2021	Various		5,237,998	5,200,000	5,200,000							5,200,000		37,998	37,998	112,523	09/30/2026	4.A FE
64952W-DA-8	NEW YORK LIFE GLOBAL FUNDING		08/06/2021	MATURED		1,000,000	1,000,000	999,150	999,824		176		176		1,000,000				32,500	08/06/2021	1.A FE
64952W-DP-5	NEW YORK LIFE GLOBAL FUNDING		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,090,754	7,000,000	6,998,530	6,998,845		251		251		6,999,096		91,658	91,658	51,526	05/05/2023	1.A FE
65336Y-AN-3	NEXSTAR BROADCASTING INC		08/17/2021	GOLDMAN, SACHS & CO.		1,025,000	1,000,000	1,000,000	1,000,000						1,000,000		25,000	25,000	42,750	11/01/2028	4.B FE
65339K-AS-9	NEXTERA ENERGY CAPITAL HOLDINGS IN		07/01/2021	ALLSTATE LIFE INSURANCE CO		3,481,556	3,469,000	3,503,066	3,484,581		(11,677)		(11,677)		3,472,904		8,653	8,653	69,467	09/01/2021	2.A FE
65339K-BF-6	NEXTERA ENERGY CAPITAL HOLDINGS IN		07/01/2021	ALLSTATE LIFE INSURANCE CO		4,895,737	4,800,000	4,795,488	4,798,068		765		765		4,798,833		96,904	96,904	104,400	04/01/2022	2.A FE
654106-AL-7	NIKE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		8,950,820	8,000,000	7,949,920	7,951,289		1,169		1,169		7,952,458		998,362	998,362	212,153	03/27/2040	1.E FE
654740-BJ-7	NISSAN MOTOR ACCEPTANCE CORP	C	08/10/2021	RBC DOMINION SECURITIES		12,040,440	12,000,000	11,999,640	11,999,910		77		77		11,999,986		40,454	40,454	390,550	09/21/2021	2.C FE
654740-BN-8	NISSAN MOTOR ACCEPTANCE CORP	C	08/10/2021	JPMORGAN CHASE & CO.		6,501,495	6,500,000	6,500,000	6,500,000						6,500,000		1,495	1,495	34,868	09/21/2021	2.C FE
65559C-AB-7	NORDEA BANK ABP	D	08/12/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		(136,122)											(136,122)	(136,122)		08/28/2025	1.D FE
655664-AV-2	NORDSTROM INC		07/28/2021	EXCHANGE		1,000,000	1,000,000	1,000,000							1,000,000				7,028	04/08/2024	2.C FE
655844-BP-2	NORFOLK SOUTHERN CORP		08/12/2021	MORGAN STANLEY		3,359,520	3,145,000	3,431,974			(58,459)		(58,459)		3,373,515		(13,995)	(13,995)	131,509	01/15/2024	2.A FE
66989H-AN-8	NOVARTIS CAPITAL CORP	C	08/20/2021	ALLSTATE LIFE INSURANCE CO		16,429,893	15,000,000	14,866,350	14,911,805		8,020		8,020		14,919,825		1,510,068	1,510,068	352,625	05/17/2027	1.D FE
66989H-AQ-1	NOVARTIS CAPITAL CORP	C	08/20/2021	ALLSTATE LIFE INSURANCE CO		15,603,452	15,000,000	14,986,350	14,987,964		1,183		1,183		14,989,147		614,304	614,304	155,000	02/14/2027	1.D FE
670001-AC-0	NOVELIS CORP		08/25/2021	ASSIGNMENT OF SECURITIES		4,407,132	4,263,000	4,252,671	4,255,434		717		717		4,256,150		6,850	6,850	338,927	09/30/2026	4.A FE
670001-AE-6	NOVELIS CORP		08/24/2021	Various		8,249,725	7,775,000	7,775,000	7,775,000						7,775,000		474,725	474,725	389,124	01/30/2030	4.A FE
629377-CA-8	NRG ENERGY INC		08/10/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		4,028,410	3,880,000	3,869,988	3,815,861		(8,052)		(8,052)		3,807,809		220,601	220,601	207,849	05/15/2026	3.B FE
629377-CC-4	NRG ENERGY INC		08/30/2021	Various		8,061,014	7,788,000	8,085,057	7,965,112		(43,612)		(43,612)		7,921,500		(4,800)	(4,800)	720,586	01/15/2027	3.B FE
62954W-AC-9	NTT FINANCE CORP	D	08/12/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		(107,002)											(107,002)	(107,002)		04/03/2026	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
670346-AP-0	NUCOR CORPORATION		08/12/2021	UNION BANK OF SWITZERLAND		11,407,500	10,000,000	9,985,200	9,988,611		848		848		9,989,459		1,418,041	1,418,041	312,708	05/01/2028	1.G FE
670346-AR-6	NUCOR CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,329,777	9,000,000	8,986,320	8,987,904		1,677		1,677		8,989,581		340,196	340,196	129,500	06/01/2025	2.A FE
67077M-AV-0	NUTRIEN LTD	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		4,599,473	4,500,000	4,495,950	4,496,786		850		850		4,497,636		101,837	101,837	65,788	05/13/2023	2.B FE
67066G-AG-9	NVIDIA CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,949,047	7,000,000	6,986,000	6,986,369		314		314		6,986,683		962,364	962,364	195,242	04/01/2040	1.G FE
62947Q-AW-8	NXP BV	D	08/11/2021	RBC DOMINION SECURITIES		14,066,019	13,606,000	14,190,349	14,001,279		(144,629)		(144,629)		13,856,650		209,369	209,369	500,871	09/01/2022	2.C FE
682691-AB-6	ONEMAIN FINANCE CORP		08/06/2021	GOLDMAN, SACHS & CO.		1,641,131	1,635,000	1,635,000							1,635,000		6,131	6,131	7,630	01/15/2027	3.C FE
682691-AC-4	ONEMAIN FINANCE CORP		08/30/2021	GOLDMAN, SACHS & CO.		1,503,750	1,500,000	1,500,000							1,500,000		3,750	3,750	3,229	09/15/2028	3.B FE
68389X-AU-9	ORACLE CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,495,402	7,000,000	7,499,450	7,405,931		(59,295)		(59,295)		7,346,636		148,766	148,766	120,851	07/08/2024	2.A FE
68389X-BW-4	ORACLE CORPORATION		07/01/2021	ALLSTATE LIFE INSURANCE CO		22,802,845	21,600,000	21,541,896	21,543,409		1,030		1,030		21,544,438		1,258,407	1,258,407	583,200	04/01/2040	2.A FE
68902V-AJ-6	OTIS WORLDWIDE CORP		09/30/2021	Various		12,269,588	11,750,000	11,799,891	11,797,676		(5,203)		(5,203)		11,792,473		477,115	477,115	259,443	04/05/2027	2.B FE
68902V-AL-1	OTIS WORLDWIDE CORP		07/01/2021	ALLSTATE LIFE INSURANCE CO		4,138,016	4,000,000	3,999,451	3,999,457		10		10		3,999,468		138,548	138,548	47,026	02/15/2040	2.B FE
67110H-AY-4	OZLM 2015-14A B1R CLO		07/15/2021	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,979,395			20,605		20,605		2,000,000				35,196	01/15/2029	1.F FE
69371R-P5-9	PACCAR FINANCIAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,593,465	10,000,000	9,995,900	9,997,778		524		524		9,998,302		595,163	595,163	180,389	08/09/2023	1.E FE
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,937,621	4,000,000	3,998,400			100		100		3,998,500		(60,879)	(60,879)	26,728	01/20/2028	1.E FE
695156-AR-0	PACKAGING CORP OF AMERICA		09/10/2021	Jane Street Execution Services, LLC		4,935,249	4,583,000	4,569,984	4,577,629		962		962		4,578,592		356,658	356,658	166,815	09/15/2024	2.B FE
69832A-AA-4	PANASONIC CORP	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		13,232,319	13,000,000	13,000,000	13,000,000						13,000,000		232,319	232,319	358,069	07/19/2022	2.A FE
698813-AA-0	PAPA JOHNS INTERNATIONAL INC		09/09/2021	Various		3,379,313	3,350,000	3,350,000							3,350,000		29,313	29,313		09/15/2029	4.A FE
70137W-AG-3	PARKLAND CORP	A	07/19/2021	BANK OF AMERICA/MERRILL LYNCH		2,032,500	2,000,000	2,000,000							2,000,000		32,500	32,500	24,500	10/01/2029	3.B FE
70137T-AP-0	PARKLAND FUEL CORP	A	07/06/2021	TD SECURITIES		1,070,000	1,000,000	1,000,000	1,000,000						1,000,000		70,000	70,000	57,608	07/15/2027	3.B FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		09/01/2021	SCHEDULED REDEMPTION		150,000	150,000	145,065	145,516		4,484		4,484		150,000				7,854	12/30/2024	5.A
69318F-AG-3	PBF HOLDING COMPANY LLC		09/22/2021	Various		2,805,915	4,656,000	4,800,354	3,018,182	1,726,910	(23,403)		1,703,506		4,721,689		(1,915,774)	(1,915,774)	245,061	06/15/2025	4.A FE
69318F-AK-4	PBF HOLDING COMPANY LLC		08/24/2021	Various		8,623,914	9,525,000	9,426,783	8,824,283	114,127	9,972		124,098		9,439,632		(815,718)	(815,718)	655,620	05/15/2025	3.B FE
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		07/23/2021	BANK OF AMERICA/MERRILL LYNCH		5,697,656	5,525,000	5,468,750	5,471,589		6,118		6,118		5,477,707		219,950	219,950	181,020	09/01/2025	3.C FE
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		07/26/2021	BANK OF AMERICA/MERRILL LYNCH		1,860,231	1,835,000	1,835,000							1,835,000		25,231	25,231	8,071	06/15/2029	3.C FE
709599-AY-0	PENSKE TRUCK LEASING CO LP		08/24/2021	WELLS FARGO		13,914,990	13,500,000	13,469,220	13,487,121		3,735		3,735		13,490,855		424,135	424,135	346,275	03/14/2023	2.B FE
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANC		07/01/2021	ALLSTATE LIFE INSURANCE CO		3,797,270	4,000,000	3,966,320	3,967,055		1,477		1,477		3,968,532		(171,262)	(171,262)	48,750	04/01/2031	2.A FE
717081-EU-3	PFIZER INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,999,347	5,000,000	4,934,950	4,938,943		1,474		1,474		4,940,417		1,058,931	1,058,931	161,958	03/15/2039	1.F FE
718172-CD-9	PHILIP MORRIS INTERNATIONAL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		18,433,440	18,000,000	17,922,780	17,970,493		10,070		10,070		17,980,563		452,878	452,878	360,000	11/02/2022	1.F FE
718172-CH-0	PHILIP MORRIS INTERNATIONAL INC ABS		09/16/2021	Various		21,542,174	19,643,000	19,543,906	19,575,054		10,210		10,210		19,585,264		1,956,911	1,956,911	389,041	05/01/2024	1.F FE
718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC ABS		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,322,142	13,800,000	13,642,350	13,664,100		8,683		8,683		13,672,782		1,649,360	1,649,360	239,344	08/15/2029	1.F FE
718172-CN-7	PHILIP MORRIS INTERNATIONAL INC ABS		09/15/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		179,017											179,017	179,017		05/01/2025	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
718172-CQ-0	PHILIP MORRIS INTERNATIONAL INC ABS		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,118,976	10,000,000	9,966,500	9,973,841		7,058		7,058		9,980,899		138,076	138,076	90,313	05/01/2023	1.F FE
72147K-AG-3	PILGRIMS PRIDE CORP OF WEST VIRGIN		08/30/2021	Jane Street Execution Services, LLC		1,791,108	1,750,000	1,750,000							1,750,000		41,108	41,108		03/01/2032	3.A FE
723787-AU-1	PIONEER NATURAL RESOURCES COMPANY		09/13/2021	WELLS FARGO		2,998,260	3,000,000	2,999,820			29		29		2,999,849		(1,589)	(1,589)	5,363	05/15/2023	2.B FE
69349L-AG-3	PNC BANK NA		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,293,521	10,000,000	9,510,900	9,877,467		33,589		33,589		9,911,056		382,465	382,465	183,675	11/01/2022	1.G FE
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,013,672	8,500,000	8,464,555	8,468,292		1,624		1,624		8,469,916		543,756	543,756	160,208	10/22/2029	1.G FE
69353R-FP-8	PNC BANK NATIONAL ASSOCIATION		07/22/2021	ASSIGNMENT OF SECURITIES		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				51,336	07/22/2022	1.F FE
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,999,792	7,500,000	7,485,675	7,488,410		1,003		1,003		7,489,413		510,378	510,378	88,414	07/23/2026	1.G FE
737446-AM-6	POST HOLDINGS INC		08/17/2021	BNP CAPITAL MARKETS		1,820,000	1,750,000	1,837,500	1,830,670		(16,296)		(16,296)		1,814,373		5,627	5,627	97,271	03/01/2027	4.B FE
74039F-30-4	PPTT 2006-A GS CLASS B ABS		08/12/2021	DISTRIBUTION		16											16	16		08/14/2026	3.B FE
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		08/18/2021	DISTRIBUTION		9											9	9		11/15/2026	2.C FE
69354N-AD-8	PRA GROUP INC		09/17/2021	SUNTRUST INVESTMENT SERVICES, INC.		4,292,500	4,250,000	4,250,000							4,250,000		42,500	42,500		10/01/2029	
741531-FA-0	PRICOA GLOBAL FUNDING I		08/20/2021	ALLSTATE LIFE INSURANCE CO		12,802,323	12,000,000	11,998,920	11,999,402		111		111		11,999,513		802,809	802,809	309,235	09/01/2023	1.D FE
74153W-CN-7	PRICOA GLOBAL FUNDING I		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,387,256	15,000,000	14,984,550	14,994,465		1,627		1,627		14,996,092		391,164	391,164	255,310	09/21/2022	1.D FE
74368C-AH-7	PROTECTIVE LIFE GLOBAL FUNDING		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,255,723	10,000,000	10,000,000	10,000,000						10,000,000		255,723	255,723	97,263	08/22/2022	1.E FE
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC		08/30/2021	ASSIGNMENT OF SECURITIES		3,292,371	3,049,000	3,356,011			(60,050)		(60,050)		3,295,961		(246,961)	(246,961)	327,854	05/15/2024	1.G FE
744448-CF-6	PUBLIC SERVICE COMPANY OF COLORADO		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,467,113	6,397,000	6,336,612	6,377,015		7,356		7,356		6,384,371		82,741	82,741	119,312	09/15/2022	1.F FE
744573-AK-2	PUBLIC SERVICE ENTERPRISE GROUP IN		07/01/2021	ALLSTATE LIFE INSURANCE CO		8,039,216	8,000,000	7,984,800	7,997,248		1,573		1,573		7,998,820		40,395	40,395	100,444	11/15/2021	2.A FE
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP IN		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,670,690	10,100,000	10,095,253	10,096,665		590		590		10,097,255		573,435	573,435	197,616	06/15/2024	2.B FE
745310-AD-4	PUGET ENERGY INC		09/01/2021	MATURED		9,125,000	9,125,000	9,606,250	9,166,562		(41,562)		(41,562)		9,125,000				547,500	09/01/2021	2.C FE
745867-AP-6	PULTE HOMES INC		09/29/2021	DEUTSCHE BANK AG		4,019,675	3,054,000	3,150,755	3,132,041		(3,266)		(3,266)		3,128,775		890,900	890,900	170,897	05/15/2033	2.C FE
74759B-AF-0	QTS REALTY TRUST INC		08/25/2021	CANTOR FITZGERALD		8,319,094	7,750,000	7,738,750	7,739,032		801		801		7,739,833		579,261	579,261	255,977	10/01/2028	3.C FE
747525-BK-8	QUALCOMM INCORPORATED		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,121,609	5,000,000	4,979,800	4,980,974		1,152		1,152		4,982,126		139,483	139,483	79,550	05/20/2030	1.G FE
747525-BN-2	QUALCOMM INCORPORATED		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,176,070	6,260,000	6,075,658			14,377		14,377		6,090,035		86,035	86,035	60,217	05/20/2028	1.G FE
74841C-AB-7	QUICKEN LOANS LLC		08/30/2021	STIFEL CAPITAL MARKETS		4,070,000	4,000,000	4,000,000	4,000,000						4,000,000		70,000	70,000	149,403	03/01/2031	3.A FE
75281A-BH-1	RANGE RESOURCES CORPORATION		08/17/2021	BANK OF AMERICA/MERRILL LYNCH		3,262,500	3,000,000	3,080,000			(4,554)		(4,554)		3,075,446		187,054	187,054	151,938	01/15/2029	4.B FE
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICE	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		11,264,577	11,083,000	11,072,582	11,079,782		1,332		1,332		11,081,114		183,463	183,463	167,946	06/24/2022	1.G FE
75625Q-AF-6	RECKITT BENCKISER TREASURY SERVICE	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,021,372	5,000,000	5,000,000	5,000,000						5,000,000		21,372	21,372	24,720	06/24/2022	1.G FE
75886F-AF-4	REGENERON PHARMACEUTICALS INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,585,148	5,000,000	4,985,750	4,985,867		162		162		4,986,030		(400,881)	(400,881)	111,300	09/15/2050	2.C FE
7591EP-AP-5	REGIONS FINANCIAL CORPORATION		08/23/2021	ASSIGNMENT OF SECURITIES		8,966,389	8,422,000	8,418,042	8,419,636		560		560		8,420,196		1,804	1,804	872,426	08/14/2023	2.A FE
7591EP-AQ-3	REGIONS FINANCIAL CORPORATION		08/24/2021	PNC CAPITAL MARKETS LLC		12,519,430	12,000,000	11,963,400	11,967,713		4,601		4,601		11,972,314		547,116	547,116	208,188	05/18/2025	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74949L-AB-8	RELX CAPITAL INC		08/26/2021	Various		33,121,339	31,601,000	32,665,109	32,371,475		(171,295)		(171,295)		32,200,180		921,159	921,159	371,413	03/16/2023	2.A FE
760759-AU-4	REPUBLIC SERVICES INC		08/12/2021	Various		7,358,306	7,008,000	7,278,762	4,763,333		(41,568)		(41,568)		7,216,327		141,979	141,979	142,528	08/15/2024	2.B FE
760759-AV-2	REPUBLIC SERVICES INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		32,628,017	32,100,000	32,005,947	32,013,069		4,281		4,281		32,017,350		610,667	610,667	615,250	03/01/2030	2.B FE
760759-AZ-3	REPUBLIC SERVICES INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		4,573,398	4,800,000	4,797,120	4,797,144		117		117		4,797,261		(223,863)	(223,863)	31,733	02/15/2032	2.B FE
77289K-AA-3	ROCKCLIFF ENERGY II LLC		09/28/2021	RBC DOMINION SECURITIES		867,000	850,000	850,000							850,000		17,000	17,000		10/15/2029	
77314E-AA-6	ROCKET SOFTWARE INC		09/22/2021	Various		7,930,000	8,000,000	8,000,000							8,000,000		(70,000)	(70,000)	326,806	02/15/2029	5.B FE
775109-AY-7	ROGERS COMMUNICATIONS INC	A	08/26/2021	BANK MONTREAL / NESBITT BURNS		4,357,161	4,096,000	4,478,932			(91,802)		(91,802)		4,387,129		(29,969)	(29,969)	153,475	10/01/2023	2.A FE
776743-AC-0	ROPER TECHNOLOGIES INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		4,037,942	4,000,000	3,993,720	3,998,726		663		663		3,999,389		38,554	38,554	60,978	12/15/2021	2.A FE
776743-AE-6	ROPER TECHNOLOGIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,183,842	3,000,000	2,995,140	2,997,285		614		614		2,997,899		185,943	185,943	101,896	09/15/2023	2.A FE
776743-AN-6	ROPER TECHNOLOGIES INC		09/27/2021	HSBC SECURITIES, INC.		4,823,732	4,889,000	4,882,155	4,882,465		695		695		4,883,160		(59,428)	(59,428)	73,770	09/15/2027	2.B FE
78015K-7G-3	ROYAL BANK OF CANADA	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		10,214,492	10,000,000	9,993,600	9,995,078		1,086		1,086		9,996,165		218,328	218,328	115,067	04/17/2023	1.F FE
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		08/12/2021	GOLDMAN, SACHS & CO.		2,403,125	2,500,000	2,500,000							2,500,000		(96,875)	(96,875)	15,347	07/01/2026	4.B FE
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		08/12/2021	BAIRD (ROBERT W.) & CO. INC.		1,700,000	1,700,000	1,700,000							1,700,000					08/31/2026	4.B FE
78081B-AA-1	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		17,417,570	17,500,000	17,381,350	17,394,264		23,305		23,305		17,417,570				121,406	09/02/2023	2.C FE
78081B-AB-9	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		19,320,047	19,500,000	19,280,625	19,294,666		25,380		25,380		19,320,047				216,450	09/02/2025	2.C FE
78081B-AC-7	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		14,282,104	14,500,000	14,251,180	14,262,180		19,924		19,924		14,282,104				234,719	09/02/2027	2.C FE
78081B-AD-5	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		4,407,530	4,500,000	4,399,200	4,402,160		5,370		5,370		4,407,530				91,575	09/02/2030	2.C FE
78081B-AE-3	ROYALTY PHARMA PLC		08/05/2021	Various		4,988,593	5,000,000	4,777,800	4,780,335		4,028		4,028		4,784,364		204,229	204,229	140,158	09/02/2040	2.C FE
78081B-AG-8	ROYALTY PHARMA PLC		08/12/2021	Various		17,556,793	17,500,000	17,417,570			1,200		1,200		17,418,769		138,024	138,024	59,792	09/02/2023	2.C FE
78081B-AL-7	ROYALTY PHARMA PLC		08/20/2021	ALLSTATE LIFE INSURANCE CO		1,014,545	1,000,000	956,991			65		65		957,056		57,489	57,489	15,400	09/02/2040	2.C FE
78355H-KL-2	RYDER SYSTEM INC		09/10/2021	BANK MONTREAL / NESBITT BURNS		4,367,699	4,082,000	4,078,163	4,079,482		525		525		4,080,007		287,692	287,692	147,338	03/18/2024	2.B FE
78409V-AM-6	S&P GLOBAL INC		09/29/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		2,143,287	1,989,000	1,973,070	1,978,541		1,194		1,194		1,979,735		163,551	163,551	69,922	01/22/2027	1.G FE
79466L-AF-1	SALESFORCE.COM INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,383,858	6,500,000	6,498,375	6,498,760		96		96		6,498,856		885,002	885,002	206,429	04/11/2028	1.F FE
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,872,606	5,000,000	4,991,300	4,991,507		512		512		4,992,019		(119,413)	(119,413)	71,707	10/01/2030	1.F FE
80007R-AK-1	SANDS CHINA LTD	D	07/21/2021	JPMORGAN CHASE & CO.		3,219,990	3,000,000	2,997,353			230		230		2,997,583		222,407	222,407	61,750	01/08/2026	2.C FE
801060-AC-8	SANOFI SA	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		11,580,684	11,000,000	10,985,980	10,992,692		1,829		1,829		10,994,521		586,163	586,163	248,531	06/19/2023	1.E FE
80282K-AS-5	SANTANDER HOLDINGS USA INC		08/11/2021	BANK OF AMERICA/MERRILL LYNCH		9,856,250	9,500,000	9,475,291	9,489,090		3,207		3,207		9,492,297		363,953	363,953	345,431	01/18/2023	2.A FE
80283L-AY-9	SANTANDER UK PLC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		20,186,412	19,706,000	19,693,979	19,697,771		2,538		2,538		19,700,308		486,104	486,104	249,445	01/13/2023	1.E FE
78410G-AE-4	SBA COMMUNICATIONS CORP		08/18/2021	OPPENHEIMER & CO., INC.		1,952,500	2,000,000	1,965,300			1,262		1,262		1,966,562		(14,062)	(14,062)	34,896	02/01/2029	4.A FE
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		08/18/2021	MORGAN STANLEY		2,386,009	2,297,000	2,297,000	2,297,000						2,297,000		89,009	89,009	99,226	04/01/2028	4.A FE
810186-AV-8	SCOTTS MIRACLE-GRO CO/THE		08/12/2021	GOLDMAN, SACHS & CO.		4,130,750	4,100,000	4,100,000							4,100,000		30,750	30,750	1,495	02/01/2032	4.A FE
81180W-BB-6	SEAGATE HDD CAYMAN		08/31/2021	STIFEL CAPITAL MARKETS		1,485,990	1,501,000	1,501,000	1,501,000						1,501,000		(15,010)	(15,010)	37,150	07/15/2031	3.A FE
81282U-AG-7	SEAWORLD PARKS & ENTERTAINMENT		09/21/2021	JPMORGAN CHASE & CO.		5,087,500	5,000,000	5,000,000							5,000,000		87,500	87,500	20,417	08/15/2029	5.A FE
81373P-AA-1	SECURIAN FINANCIAL GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		2,462,740	2,026,000	2,032,017	2,031,756		(55)		(55)		2,031,701		431,039	431,039	71,767	04/15/2048	1.G FE

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81725W-AK-9	SENSATA TECHNOLOGIES BV		08/09/2021	Jane Street Execution Services, LLC		2,167,498	2,110,000	2,125,825			(987)		(987)		2,124,838		42,659	42,659	30,947	04/15/2029	3.C FE
81783H-AA-3	SEVEN & I HOLDINGS CO LTD	D	09/17/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		195,905											195,905	195,905		09/17/2021	1.G FE
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		4,267,635	4,000,000	3,983,280	3,990,055		2,122		2,122		3,992,176		275,459	275,459	107,722	11/13/2023	1.D FE
824348-AV-8	SHERWIN-WILLIAMS COMPANY (THE)		07/07/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		3,676,294	3,440,000	3,434,771	3,437,320		392		392		3,437,711		238,582	238,582	65,097	06/01/2024	2.B FE
824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)		09/09/2021	GOLDMAN, SACHS & CO.		3,210,358	2,900,000	3,181,590	3,152,066		(25,972)		(25,972)		3,126,095		84,263	84,263	78,373	06/01/2027	2.B FE
824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)		09/15/2021	BANK OF AMERICA/MERRILL LYNCH		6,467,640	6,000,000	6,279,000	6,256,648		(19,227)		(19,227)		6,237,421		230,219	230,219	192,733	08/15/2029	2.B FE
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE		08/24/2021	WELLS FARGO		1,925,710	1,846,000	1,957,552			(26,517)		(26,517)		1,931,034		(5,324)	(5,324)	49,092	09/23/2023	2.B FE
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		10,207,524	10,000,000	9,780,600	9,910,520		39,993		39,993		9,950,513		257,011	257,011	211,861	05/27/2022	1.E FE
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		2,835,731	2,750,000	2,734,490	2,743,738		1,440		1,440		2,745,178		90,553	90,553	46,181	09/15/2023	1.E FE
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	08/12/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		1,770,989											1,770,989	1,770,989		03/16/2024	1.E FE
82967N-AW-8	SIRIUS XM RADIO INC		08/02/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		9,162,550	8,900,000	9,122,625	9,056,332		(24,236)		(24,236)		9,032,097		130,453	130,453	502,294	07/15/2026	3.C FE
82967N-BC-1	SIRIUS XM RADIO INC		08/03/2021	RBC DOMINION SECURITIES		4,668,253	4,273,000	4,319,250	4,311,761		(3,033)		(3,033)		4,308,728		359,524	359,524	257,211	07/01/2029	3.C FE
83088M-AJ-1	SKYWORKS SOLUTIONS INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO		8,020,343	8,000,000	7,997,600			276		276		7,997,876		22,467	22,467	16,800	06/01/2023	2.C FE
832248-BA-5	SMITHFIELD FOODS INC		09/03/2021	ASSIGNMENT OF SECURITIES		10,000,000	10,000,000	9,968,400	9,993,772		6,228		6,228		10,000,000				242,917	10/03/2021	2.C FE
842587-DJ-3	SOUTHERN COMPANY (THE)		09/30/2021	CREDIT SUISSE		2,049,800	2,000,000	2,000,000							2,000,000		49,800	49,800	30,833	09/15/2051	2.C FE
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORPO		07/01/2021	ALLSTATE LIFE INSURANCE CO		7,576,691	8,000,000	7,973,600	7,974,437		1,168		1,168		7,975,605		(398,914)	(398,914)	64,556	01/15/2031	2.A FE
845011-AC-9	SOUTHWEST GAS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		2,838,125	2,792,000	2,788,482	2,788,663		188		188		2,788,852		49,273	49,273	38,909	06/15/2030	1.G FE
845467-AS-8	SOUTHWESTERN ENERGY COMPANY		08/26/2021	BANK OF AMERICA/MERRILL LYNCH		3,592,625	3,505,000	3,505,000							3,505,000		87,625	87,625		03/15/2030	
7846EL-AC-1	SPCM SA	D	09/20/2021	ASSIGNMENT OF SECURITIES		2,911,263	2,859,000	2,984,081	2,940,259		(33,729)		(33,729)		2,906,530		(47,530)	(47,530)	193,575	09/15/2025	3.A FE
84859B-AA-9	SPIRIT IP CAYMAN LTD		08/06/2021	JEFFERIES & COMPANY, INC.		3,854,750	3,400,000	3,549,243	3,539,981		(20,106)		(20,106)		3,519,875		334,875	334,875	244,044	09/20/2025	3.B FE
85172F-AQ-2	SPRINGLEAF FINANCE CORP		08/09/2021	Jane Street Execution Services, LLC		507,159	444,000	459,540	457,114		(1,021)		(1,021)		456,094		51,065	51,065	31,539	01/15/2028	3.C FE
85172F-AS-8	SPRINGLEAF FINANCE CORP		09/23/2021	MIZUHO SECURITIES USA INC.		2,180,000	2,000,000	2,000,000	2,000,000						2,000,000		180,000	180,000	145,944	06/01/2025	3.C FE
85208N-AD-2	SPRINT SPECTRUM CO LLC		09/20/2021	SCHEDULED REDEMPTION		787,500	787,500	787,500	787,500						787,500				27,984	03/20/2025	2.A FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		08/20/2021	ASSIGNMENT OF SECURITIES		2,317,188	2,317,188	2,291,973	2,301,981		(9,727)		(9,727)		2,292,254		24,933	24,933	32,441	03/20/2023	2.A FE
78469X-AE-7	SPX FLOW INC		09/02/2021	ASSIGNMENT OF SECURITIES		12,321,679	11,970,000	12,079,325	12,042,352		(16,711)		(16,711)		12,025,641		(55,641)	(55,641)	1,088,125	08/15/2026	4.A FE
853496-AG-2	STANDARD INDUSTRIES INC		08/18/2021	WELLS FARGO		3,331,250	3,250,000	3,250,000	3,250,000						3,250,000		81,250	81,250	161,936	07/15/2030	3.B FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		08/19/2021	CREDIT SUISSE		5,172,825	5,010,000	5,154,263	5,122,617		(23,374)		(23,374)		5,099,243		73,582	73,582	256,067	02/15/2027	3.B FE
855244-AK-5	STARBUCKS CORP		09/14/2021	WELLS FARGO		5,295,150	5,000,000	5,202,950	5,177,116		(22,060)		(22,060)		5,155,056		140,094	140,094	92,215	06/15/2026	2.A FE
855244-AV-1	STARBUCKS CORPORATION		09/21/2021	Various		15,884,387	15,381,000	15,506,077	12,454,376		(15,253)		(15,253)		15,496,326		388,061	388,061	310,851	03/12/2027	2.A FE
855244-AW-9	STARBUCKS CORPORATION		09/20/2021	Various		16,045,230	15,800,000	15,697,476	15,704,643		5,201		5,201		15,709,843		335,386	335,386	307,248	03/12/2030	2.B FE

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855244-AZ-2	STARBUCKS CORPORATION		07/01/2021	ALLSTATE LIFE INSURANCE CO		8,298,324	8,000,000	7,978,000	7,979,195		932		932		7,980,127		318,197	318,197	128,067	11/15/2030	2.A FE
857477-AN-3	STATE STREET CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,428,992	5,000,000	4,994,900	4,997,780		338		338		4,998,118		430,874	430,874	111,833	12/16/2024	1.F FE
857477-BC-6	STATE STREET CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		26,833,680	25,000,000	25,000,000	25,000,000						25,000,000		1,833,680	1,833,680	673,911	12/03/2024	1.E FE
857477-BE-2	STATE STREET CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,279,913	15,500,000	15,500,000	15,500,000						15,500,000		779,913	779,913	292,910	11/01/2025	1.E FE
857477-BF-9	STATE STREET CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,446,536	6,000,000	6,000,000	6,000,000						6,000,000		446,536	446,536	144,141	11/01/2034	1.F FE
858119-BP-4	STEEL DYNAMICS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,504,171	3,500,000	3,371,655	3,372,218		1,314		1,314		3,373,532		130,639	130,639	85,881	10/15/2050	2.C FE
858155-AE-4	STEELCASE INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,805,578	5,000,000	4,960,650	4,966,829		1,778		1,778		4,968,607		836,971	836,971	123,000	01/18/2029	2.C FE
86562M-AX-8	SUMITOMO MITSUI FINANCIAL GROUP IN	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		15,579,186	15,000,000	15,000,000	15,000,000						15,000,000		579,186	579,186	270,650	01/17/2023	1.G FE
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		7,046,831	7,000,000	7,000,000	7,000,000						7,000,000		46,831	46,831	90,407	07/08/2030	1.G FE
86562M-CC-2	SUMITOMO MITSUI FINANCIAL GROUP IN	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		2,993,131	3,000,000	3,000,000							3,000,000		(6,869)	(6,869)	9,076	01/12/2024	1.G FE
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP IN	D	08/12/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		(237,390)											(237,390)	(237,390)		01/12/2026	1.G FE
86765L-AR-8	SUNOCO LP / SUNOCO FINANCE CORP		07/07/2021	EXCHANGE		2,410,000	2,410,000	2,410,000	2,410,000						2,410,000				67,179	05/15/2029	3.C FE
86787E-AY-3	SUNTRUST BANK		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,315,667	5,000,000	5,000,000	5,000,000						5,000,000		315,667	315,667	101,448	08/02/2024	1.F FE
86787E-BC-0	SUNTRUST BANK		08/20/2021	ALLSTATE LIFE INSURANCE CO		13,326,160	12,500,000	12,495,875	12,497,265		513		513		12,497,778		828,382	828,382	335,244	04/01/2024	1.F FE
86787E-AV-9	SUNTRUST BANK/ATLANTA GA		08/20/2021	ALLSTATE LIFE INSURANCE CO		19,867,632	19,166,668	19,102,268	19,138,608		8,368		8,368		19,146,975		720,657	720,657	316,250	02/02/2023	1.F FE
87166F-AA-1	SYNCHRONY BANK		07/07/2021	JPMORGAN CHASE & CO.		8,791,522	8,600,000	8,563,106	8,588,689		4,002		4,002		8,592,691		198,831	198,831	146,200	06/15/2022	2.C FE
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	D	07/01/2021	ALLSTATE LIFE INSURANCE CO		6,068,018	6,000,000	6,000,000	6,000,000						6,000,000		68,018	68,018	86,717	07/09/2040	2.B FE
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	D	07/01/2021	ALLSTATE LIFE INSURANCE CO		10,114,710	10,000,000	10,000,000	10,000,000						10,000,000		114,710	114,710	151,694	07/09/2050	2.B FE
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		2,591,552	2,500,000	2,500,000	2,500,000						2,500,000		91,552	91,552	42,609	07/09/2060	2.B FE
87422V-AA-6	TALEN ENERGY SUPPLY LLC		09/13/2021	CREDIT SUISSE		632,188	1,445,000	1,394,979	1,173,600	223,688	5,133		228,821		1,406,571		(774,384)	(774,384)	74,096	06/01/2025	4.C FE
87470L-AK-7	TALLGRASS ENERGY PARTNERS LP		08/13/2021	Various		3,954,938	3,950,000	3,950,000							3,950,000		4,938	4,938		09/01/2031	
87602L-AA-0	TAP ROCK RESOURCES LLC		09/23/2021	JPMORGAN CHASE & CO.		2,550,000	2,500,000	2,500,000							2,500,000		50,000	50,000		10/01/2026	
878744-AB-7	TECK RESOURCES LIMITED	A	09/29/2021	JPMORGAN CHASE & CO.		2,987,500	2,500,000	2,331,250	2,345,234		2,909		2,909		2,348,144		639,356	639,356	140,833	03/01/2042	2.C FE
87938W-AR-4	TELEFONICA EMISIONES SAU	D	08/02/2021	ASSIGNMENT OF SECURITIES		11,993,752	11,230,000	12,121,662	11,921,856		(171,896)		(171,896)		11,749,960		(519,960)	(519,960)	1,155,788	04/27/2023	2.C FE
87971M-BD-4	TELUS CORPORATION	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,326,952	4,978,000	5,167,662	5,145,752		(13,571)		(13,571)		5,132,181		194,771	194,771	56,080	02/16/2027	2.A FE
883556-CK-6	THERMO FISHER SCIENTIFIC INC		09/10/2021	BARCLAYS		2,017,060	2,000,000	1,999,040			7		7		1,999,047		18,013	18,013	2,042	10/15/2028	2.A FE
884903-BQ-7	THOMSON REUTERS CORP	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		8,464,023	7,883,000	8,502,446	8,365,732		(103,644)		(103,644)		8,262,088		201,935	201,935	251,402	11/23/2023	2.B FE
87264A-BN-4	T-MOBILE USA INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		3,993,400	4,000,000	3,991,823			16		16		3,991,838		1,562	1,562	49,867	02/15/2051	2.C FE
87264A-BY-0	T-MOBILE USA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,096,920	5,000,000	4,987,333			18		18		4,987,352		109,568	109,568	27,900	11/15/2060	2.C FE
87261Q-AC-7	TMS INTERNATIONAL CORP		08/13/2021	CREDIT SUISSE		2,618,750	2,500,000	2,500,000							2,500,000		118,750	118,750	50,347	04/15/2029	5.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89055F-AB-9	TOPBUILD CORP		08/10/2021	JPMORGAN CHASE & CO.		2,010,000	2,000,000	2,000,000							2,000,000		10,000	10,000	29,604	03/15/2029	3.B FE
891140-CB-2	TORONTO-DOMINION BANK/THE	A	08/19/2021	TD SECURITIES		729,055	683,000	741,745			(11,770)		(11,770)		729,975		(920)	(920)	21,088	03/11/2024	1.D FE
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	D	09/27/2021	BARCLAYS		1,776,992	1,600,000	1,600,000	1,600,000						1,600,000		176,992	176,992	61,422	02/19/2029	1.E FE
89152U-AH-5	TOTAL CAPITAL SA	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,755,475	5,000,000	5,000,000	5,000,000						5,000,000		755,475	755,475	166,645	10/11/2028	1.E FE
892331-AB-5	TOYOTA MOTOR CORPORATION	D	07/20/2021	MATURED		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				190,980	07/20/2021	1.E FE
89236T-CQ-6	TOYOTA MOTOR CREDIT CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,091,558	4,000,000	3,990,160	3,997,676		953		953		3,998,629		92,929	92,929	67,511	07/13/2022	1.E FE
89236T-EL-5	TOYOTA MOTOR CREDIT CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		17,557,318	17,000,000	16,990,480	16,995,984		1,237		1,237		16,997,221		560,096	560,096	279,225	01/11/2023	1.E FE
89236T-FN-0	TOYOTA MOTOR CREDIT CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,936,169	15,000,000	14,970,600	14,983,386		3,746		3,746		14,987,132		949,037	949,037	424,350	09/20/2023	1.E FE
89236T-GZ-2	TOYOTA MOTOR CREDIT CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,780,167	9,711,000	9,707,698	9,708,677		1,049		1,049		9,709,726		70,441	70,441	81,896	05/26/2022	1.E FE
892356-AA-4	TRACTOR SUPPLY COMPANY		07/01/2021	ALLSTATE LIFE INSURANCE CO		3,433,833	3,600,000	3,559,464	3,560,091		1,858		1,858		3,561,949		(128,116)	(128,116)	42,175	11/01/2030	2.B FE
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COM		07/01/2021	ALLSTATE LIFE INSURANCE CO		8,946,071	8,000,000	7,954,432	7,954,439		415		415		7,954,855		991,216	991,216	198,378	05/15/2050	2.B FE
893647-BM-8	TRANSDIGM INC		09/24/2021	EXCHANGE		6,800,000	6,800,000	6,800,000							6,800,000				213,161	01/15/2029	4.C FE
89788K-AA-4	TRUIST BANK		08/20/2021	ALLSTATE LIFE INSURANCE CO		900,860	877,000	875,597	875,699		82		82		875,781		25,079	25,079	18,581	03/11/2030	1.G FE
89788M-AC-6	TRUIST FINANCIAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,812,416	10,000,000	9,983,900	9,984,811		1,375		1,375		9,986,186		(173,770)	(173,770)	59,484	08/03/2027	1.G FE
872882-AG-0	TSMC GLOBAL LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		12,354,535	13,000,000	12,880,790	12,883,660		7,098		7,098		12,890,758		(536,222)	(536,222)	145,444	09/28/2030	1.D FE
902674-YA-2	UBS AG (LONDON BRANCH)	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		25,217,077	25,000,000	24,967,250	24,978,496		10,418		10,418		24,988,914		228,163	228,163	363,368	04/21/2022	1.D FE
902674-YH-7	UBS AG (LONDON BRANCH)	D	09/28/2021	JPMORGAN CHASE & CO.		4,970,000	5,000,000	4,980,700			1,238		1,238		4,981,938		(11,938)	(11,938)	20,660	06/01/2026	1.D FE
902613-AE-8	UBS GROUP AG	D	08/01/2021	ALLSTATE LIFE INSURANCE CO		1,985,581	2,000,000	2,000,000							2,000,000		(14,419)	(14,419)	19,786	02/11/2032	1.G FE
90473L-AC-6	UNIFRAX ESCROW ISSUER CORP		09/15/2021	JPMORGAN CHASE & CO.		2,055,000	2,000,000	2,000,000							2,000,000		55,000	55,000		09/30/2029	
907818-ES-3	UNION PACIFIC CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		21,168,108	19,111,000	19,175,028	19,154,300		(4,423)		(4,423)		19,149,877		2,018,231	2,018,231	496,748	07/15/2025	2.A FE
907818-EU-8	UNION PACIFIC CORPORATION		08/26/2021	Various		1,232,886	1,171,000	1,255,394			(22,372)		(22,372)		1,233,022		(135)	(135)	29,205	06/08/2023	2.A FE
907818-EV-6	UNION PACIFIC CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,011,208	5,000,000	4,939,050	4,943,004		1,133		1,133		4,944,137		1,067,070	1,067,070	160,903	09/10/2038	2.A FE
90931Q-AA-5	UNITED AIRLINES INC ABS		08/15/2021	SCHEDULED REDEMPTION		603,799	603,799	588,020	592,600		11,198		11,198		603,799				30,595	02/15/2023	3.B FE
90932Q-AB-2	UNITED AIRLINES INC B ABS		09/03/2021	SCHEDULED REDEMPTION		158,252	158,252	147,287	148,792		9,460		9,460		158,252				7,319	03/03/2024	3.B FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		07/15/2021	SCHEDULED REDEMPTION		108,750	108,750	108,750							108,750				2,415	01/15/2026	2.C FE
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC		08/25/2021	BANK OF AMERICA/MERRILL LYNCH		4,338,188	4,250,000	4,223,395	4,182,213	48,126	2,893		51,019		4,233,232		104,956	104,956	229,518	01/15/2025	4.B FE
911312-BK-1	UNITED PARCEL SERVICE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		30,983,297	30,000,000	29,907,600	29,959,826		10,818		10,818		29,970,644		1,012,653	1,012,653	615,208	04/01/2023	1.G FE
911312-BR-6	UNITED PARCEL SERVICE INC		09/20/2021	BARCLAYS		10,102,770	9,000,000	8,989,380	8,991,032		695		695		8,991,727		1,111,043	1,111,043	311,950	03/15/2029	1.G FE
913017-DD-8	UNITED TECHNOLOGIES CORPORATION		07/07/2021	Market Axess		11,134,600	10,000,000	9,983,000	9,988,253		1,222		1,222		9,989,475		1,145,125	1,145,125	354,403	08/16/2025	2.A FE
91324P-DK-5	UNITEDHEALTH GROUP INC		09/21/2021	MORGAN STANLEY		2,606,573	2,277,000	2,707,294			(40,357)		(40,357)		2,666,937		(60,364)	(60,364)	67,696	06/15/2028	1.G FE
91324P-DP-4	UNITEDHEALTH GROUP INC		09/27/2021	WELLS FARGO		6,993,848	6,115,000	7,333,350			(109,043)		(109,043)		7,224,308		(230,460)	(230,460)	186,932	12/15/2028	1.G FE
91324P-DR-0	UNITEDHEALTH GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,233,782	5,930,000	5,928,518	5,928,920		183		183		5,929,103		304,679	304,679	72,375	08/15/2024	1.G FE
91533B-AA-8	UPJOHN INC		07/23/2021	GOLDMAN, SACHS & CO.		13,079,430	13,000,000	12,994,410	12,995,865		1,596		1,596		12,997,462		81,968	81,968	87,344	06/22/2022	2.C FE
91533B-AF-7	UPJOHN INC		09/22/2021	MORGAN STANLEY		2,781,025	2,500,000	2,493,500	2,493,560		85		85		2,493,645		287,380	287,380	75,556	06/22/2050	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91159H-HV-5	US BANCORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,396,660	6,000,000	5,998,380	5,998,966		204		204		5,999,170		397,490	397,490	109,688	02/05/2024	1.E FE
91159H-HX-1	US BANCORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		18,762,741	17,850,000	17,832,507	17,837,269		2,182		2,182		17,839,451		923,290	923,290	238,000	07/30/2024	1.E FE
91159H-HZ-6	US BANCORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,340,673	15,000,000	14,982,750	14,984,876		2,145		2,145		14,987,021		353,651	353,651	167,958	05/12/2025	1.E FE
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC		08/04/2021	MORGAN STANLEY		4,095,000	4,000,000	4,000,000							4,000,000		95,000	95,000	431	08/15/2029	3.C FE
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		08/04/2021	MORGAN STANLEY		4,151,281	4,000,000	4,000,000							4,000,000		151,281	151,281	192	08/15/2031	3.C FE
92343V-BY-9	VERIZON COMMUNICATIONS INC		09/20/2021	EXCHANGE		502,414	464,000	513,444			(10,988)		(10,988)		502,456		(43)	(43)	19,523	03/15/2024	2.A FE
92343V-EN-0	VERIZON COMMUNICATIONS INC		09/07/2021	MORGAN STANLEY		4,843,619	4,464,000	4,957,875			(81,612)		(81,612)		4,876,263		(32,645)	(32,645)	160,752	02/15/2025	2.A FE
92343V-FR-0	VERIZON COMMUNICATIONS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,609,878	10,000,000	9,954,500	9,954,964		2,166		2,166		9,957,130		(347,252)	(347,252)	112,194	01/20/2031	2.A FE
92343V-FS-8	VERIZON COMMUNICATIONS INC		09/07/2021	MORGAN STANLEY		994,910	1,000,000	999,900	999,902		14		14		999,916		(5,006)	(5,006)	6,824	11/20/2025	2.A FE
92343V-FV-1	VERIZON COMMUNICATIONS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		2,359,962	2,500,000	2,478,100	2,478,132		151		151		2,478,283		(118,321)	(118,321)	48,083	11/20/2060	2.A FE
92343V-GG-3	VERIZON COMMUNICATIONS INC		09/20/2021	EXCHANGE		4,991,098	5,000,000	4,990,150			943		943		4,991,093		5	5	35,847	03/20/2026	2.A FE
92343V-GM-0	VERIZON COMMUNICATIONS INC		09/20/2021	DIRECT		677	677	673							673		4	4		03/15/2032	2.A FE
92660F-AG-9	VIDEOTRON LTD	A	09/16/2021	BANK OF AMERICA/MERRILL LYNCH		4,930,335	4,500,000	4,616,250	4,566,017		(12,926)		(12,926)		4,553,091		377,244	377,244	184,766	06/15/2024	3.A FE
92660F-AN-4	VIDEOTRON LTD / VIDEOTRON LTEE	A	09/16/2021	Various		6,536,629	6,365,000	6,365,000							6,365,000		171,629	171,629	59,056	06/15/2029	3.A FE
92826C-AK-8	VISA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,202,496	5,000,000	4,963,200	4,964,243		904		904		4,965,146		237,350	237,350	114,375	04/15/2040	1.D FE
92826C-AL-6	VISA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,527,536	15,000,000	14,957,700	14,961,926		3,644		3,644		14,965,570		561,966	561,966	241,458	04/15/2027	1.D FE
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		08/12/2021	Various		3,512,000	3,450,000	3,450,000							3,450,000		62,000	62,000	38,646	05/01/2029	3.B FE
928563-AB-1	VMWARE INC		08/05/2021	GOLDMAN, SACHS & CO.		20,340,109	19,863,000	19,821,685	19,848,782		5,171		5,171		19,853,953		486,156	486,156	566,427	08/21/2022	2.C FE
92914X-AL-3	VOYA_15-2R CLO		07/23/2021	SCHEDULED REDEMPTION		180,866	180,866	180,361			505		505		180,866				1,048	07/23/2027	1.A FE
91831A-AC-5	VRX ESCROW CORP		09/02/2021	ASSIGNMENT OF SECURITIES		2,336,762	2,290,000	2,242,975	2,254,808		4,448		4,448		2,259,256		30,744	30,744	166,759	04/15/2025	4.B FE
92943G-AA-9	W R GRACE HOLDINGS LLC		08/11/2021	JPMORGAN CHASE & CO.		5,075,000	5,000,000	5,000,000							5,000,000		75,000	75,000		08/15/2029	
929566-AL-1	WABASH NATIONAL CORPORATION		09/22/2021	STIFEL CAPITAL MARKETS		2,626,065	2,613,000	2,613,000							2,613,000		13,065	13,065		10/15/2028	4.B FE
931142-EB-5	WALMART INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,072,141	5,000,000	4,948,150	4,952,626		1,209		1,209		4,953,834		1,118,307	1,118,307	127,278	06/28/2038	1.C FE
931142-EM-1	WALMART INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		14,382,093	13,141,000	13,123,654	13,127,382		1,457		1,457		13,128,838		1,253,255	1,253,255	247,160	07/08/2026	1.C FE
254687-FG-6	WALT DISNEY CO		09/01/2021	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				6,594	09/01/2021	1.G FE
254687-FR-2	WALT DISNEY CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,867,320	3,000,000	2,993,010	2,993,178		132		132		2,993,310		874,011	874,011	105,566	03/23/2040	1.G FE
254687-FW-1	WALT DISNEY CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		31,094,350	30,000,000	29,902,500	29,909,932		7,286		7,286		29,917,218		1,177,132	1,177,132	381,718	01/13/2028	1.G FE
941053-AJ-9	WASTE CONNECTIONS INC		09/15/2021	BANK OF AMERICA/MERRILL LYNCH		6,657,960	6,000,000	5,984,280	5,986,581		998		998		5,987,579		670,381	670,381	184,333	05/01/2029	2.A FE
94106L-BL-2	WASTE MANAGEMENT INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		9,916,289	10,000,000	9,982,900	9,983,311		1,684		1,684		9,984,995		(68,705)	(68,705)	9,583	11/15/2025	2.A FE
94106L-BN-8	WASTE MANAGEMENT INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		3,103,232	3,200,000	3,197,984	3,198,016		132		132		3,198,149		(94,917)	(94,917)	22,898	03/15/2028	2.A FE
94106L-BP-3	WASTE MANAGEMENT INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		4,163,925	4,400,000	4,389,572	4,389,686		469		469		4,390,155		(226,230)	(226,230)	41,067	03/15/2031	2.A FE
949496-BA-0	WELF 2015-1A AR3 CLO		09/02/2021	ASSIGNMENT OF SECURITIES		2,336,747	2,336,747	2,314,548	2,316,752		4,325		4,325		2,321,077		15,670	15,670	30,428	07/20/2029	1.A FE
94973V-AX-5	WELLPOINT INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		4,043,808	3,947,000	4,008,336	3,986,256		(14,162)		(14,162)		3,972,094		71,714	71,714	77,432	05/15/2022	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
961214-EP-4	WESTPAC BANKING CORP	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		9,857,060	10,000,000	10,000,000	10,000,000						10,000,000		(142,940)	(142,940)	174,013	11/15/2035	2.A FE
961214-EQ-2	WESTPAC BANKING CORP	D	07/01/2021	ALLSTATE LIFE INSURANCE CO		1,475,175	1,500,000	1,500,000	1,500,000						1,500,000		(24,825)	(24,825)	27,778	11/16/2040	2.A FE
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		08/25/2021	CANCELLED TRADE		58,318											58,318	58,318		11/25/2036	
94985W-DN-8	WFMBS 2007-11 A85 RMBS		08/25/2021	CANCELLED TRADE		5,287											5,287	5,287		08/25/2037	
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		08/25/2021	CANCELLED TRADE		12,976											12,976	12,976		08/25/2037	
94985L-AG-0	WFMBS 2007-13 A7 RMBS		07/26/2021	CANCELLED TRADE		5,480											5,480	5,480		09/25/2037	
94985L-AH-8	WFMBS 2007-13 A8 RMBS		07/26/2021	CANCELLED TRADE		3,531											3,531	3,531		09/25/2037	
96351C-AA-4	WHITE CAP PARENT LLC		07/26/2021	JEFFERIES & COMPANY, INC.		1,554,375	1,500,000	1,491,945			635		635		1,492,580		61,795	61,795	60,844	03/15/2026	5.A FE
384802-AE-4	WW GRAINGER INC		08/12/2021	Various		8,972,508	8,150,000	8,127,343	8,131,057		2,318		2,318		8,133,376		839,132	839,132	135,698	02/15/2025	1.G FE
98389B-AW-0	XCEL ENERGY INC		09/14/2021	JPMORGAN CHASE & CO.		5,255,650	5,000,000	4,963,950	4,967,597		2,303		2,303		4,969,900		285,750	285,750	102,917	12/01/2029	2.A FE
98419M-AL-4	XYLEM INC (INDIANA)		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,553,814	5,500,000	5,456,770	5,458,631		1,932		1,932		5,460,563		93,251	93,251	55,275	01/30/2031	2.B FE
98419M-AM-2	XYLEM INC (INDIANA)		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,035,021	3,000,000	2,985,030	2,985,972		977		977		2,986,950		48,071	48,071	26,130	01/30/2028	2.B FE
98888D-AA-0	ZAIS 2020-15A A1		08/11/2021	Various		20,000,000	20,000,000	19,900,000	19,907,745		19,081		19,081		19,926,826		73,174	73,174	439,991	07/28/2030	1.A FE
98978V-AS-2	ZOETIS INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		7,971,758	8,000,000	7,947,440	7,950,470		2,408		2,408		7,952,878		18,881	18,881	100,444	05/15/2030	2.B FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,144,108,880	4,967,034,319	4,986,995,105	4,321,857,237	3,338,334	(2,970,383)		367,951		4,982,084,208		161,747,511	161,747,511	116,494,458	XXX	XXX
025816-CH-0	AMERICAN EXPRESS COMPANY		09/30/2021	Jane Street Execution Services, LLC		2,546,225	2,500,000	2,500,000							2,500,000		46,225	46,225	15,285	01/01/9999	2.C FE
060505-FQ-2	BANK OF AMERICA CORP		09/30/2021	CREDIT SUISSE		4,191,840	4,100,000	4,100,000	4,100,000						4,100,000		91,840	91,840	208,622	01/01/9999	2.C FE
05565Q-DV-7	BP CAPITAL MARKETS PLC	D	07/07/2021	UNION BANK OF SWITZERLAND		548,965	500,000	500,000	500,000						500,000		48,965	48,965	13,339	12/31/2049	2.A FE
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		09/30/2021	CREDIT SUISSE		2,039,400	2,000,000	2,000,000							2,000,000		39,400	39,400	20,438	12/31/2049	1.F FE
38144G-AG-6	GOLDMAN SACHS GROUP INC/THE		07/21/2021	GOLDMAN, SACHS & CO.		13,577,100	13,550,000	13,550,000							13,550,000		27,100	27,100		12/31/2049	
446150-AV-6	HUNTINGTON BANCSHARES INC		09/30/2021	Various		4,844,250	4,500,000	4,500,000	4,500,000						4,500,000		344,250	344,250	230,287	12/31/2049	3.A FE
654579-AH-4	NIPPON LIFE INSURANCE CO	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		6,865,500	7,000,000	7,000,000							7,000,000		(134,500)	(134,500)	87,053	01/21/2051	1.G FE
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC (		09/30/2021	JPMORGAN CHASE & CO.		2,986,500	3,000,000	3,000,000							3,000,000		(13,500)	(13,500)	5,950	12/31/2049	2.B FE
816851-BK-4	SEMPRA ENERGY		09/30/2021	Market Axess		3,263,430	3,000,000	3,000,000	3,000,000						3,000,000		263,430	263,430	141,781	12/31/2049	2.C FE
853254-CD-0	STANDARD CHARTERED PLC	D	08/18/2021	Various		7,984,000	8,000,000	8,000,000							8,000,000		(16,000)	(16,000)	358	12/31/2049	3.A FE
89832Q-AE-9	TRUIST FINANCIAL CORP		09/30/2021	Millennium Advisors		3,686,580	3,375,000	3,375,000	3,375,000						3,375,000		311,580	311,580	140,611	12/31/2049	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						52,533,790	51,525,000	51,525,000	15,475,000						51,525,000		1,008,790	1,008,790	863,723	XXX	XXX
78468R-62-2	SPDR BLOOMBERG BARCLAYS HIGH YIELD		07/14/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	63,780,247		60,987,643	63,298,062	(2,310,419)			(2,310,419)		60,987,643		2,792,604	2,792,604	1,364,716		4.B
8099999. Subtotal - Bonds - SVO Identified Funds						63,780,247		60,987,643	63,298,062	(2,310,419)			(2,310,419)		60,987,643		2,792,604	2,792,604	1,364,716	XXX	XXX
06901L-AH-0	1011778 B.C. Unlimited Liability	A	09/29/2021	SCHEDULED REDEMPTION		39,398	39,398	39,204	13,929	179	195		374		39,398				58	11/19/2026	3.A FE
04747L-AJ-2	ACCELERATED HEALTH SYSTEMS LLC TLB		09/30/2021	SCHEDULED REDEMPTION		858	858	855	841	14	3		17		858					10/31/2025	4.B FE
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		09/30/2021	SCHEDULED REDEMPTION		7,722	7,722	7,644	6,930	700	92		791		7,722				123	11/17/2023	5.B FE
00488P-AL-9	ACRISURE LLC 220 TL		09/30/2021	Various		5,749	5,749	5,726	1,835	22	46		68		5,749				115	02/15/2027	4.B FE
00687M-AC-5	ADIENT US LLC TLB		09/30/2021	SCHEDULED REDEMPTION		20,000	20,000	20,028			(28)		(28)		20,000				60	04/10/2028	3.C FE
00709L-AH-0	ADMI CORP (AKA ASPEN DENTAL) TL		09/30/2021	SCHEDULED REDEMPTION		11,250	11,250	11,231			19		19		11,250				34	12/23/2027	4.B FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC		07/01/2021	SCHEDULED REDEMPTION		851	851	852	848	3	(1)		2		851				2	07/31/2026	3.B FE
00766W-AV-5	AECOM TECHNOLOGIES TLB		09/30/2021	SCHEDULED REDEMPTION		23,750	23,750	23,656			94		94		23,750				36	04/09/2028	2.C FE
L0001L-AC-3	AI MISTRAL HOLDCO LTD TL	D	09/30/2021	SCHEDULED REDEMPTION		5,992	5,992	4,908			5,992		5,992		5,992					03/11/2024	5.A FE
BAS18X-MC-4	AIR CANADA	A	08/20/2021	JPMORGAN CHASE & CO.		1,000,000	1,000,000	990,000							990,000		10,000	10,000		07/27/2028	
01438K-AH-8	ALDEVRON LLC INITIAL TL		08/30/2021	Various		6,745,591	6,745,591	6,759,579			(13,988)		(13,988)		6,745,591				74,857	10/12/2026	4.B FE
01449K-AB-8	ALERA GROUP INTERMEDIATE HOLD TLB		09/30/2021	Various		3,489,956	3,489,956	3,503,021	487,875		(12,824)		(12,824)		3,489,956				52,573	08/01/2025	4.B FE
01642P-BB-1	ALIXPARTNERS LLP		09/30/2021	SCHEDULED REDEMPTION		11,250	11,250	11,272			(22)		(22)		11,250				30	02/04/2028	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46124C-AG-2	ALTERRA MOUNTAIN COMPANY		08/17/2021	Various		987,500	987,500	970,846	969,219		18,281		18,281		987,500				7,242	08/01/2026	4.B FE
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		09/30/2021	SCHEDULED REDEMPTION		28,214	28,214	28,116	4,082	35	95		130		28,214				49	01/15/2027	3.B FE
02944L-AS-7	AMERICAN SEAFOODS GROUP LLC TLB		07/13/2021	Various		2,138,186	2,159,303	2,160,332	2,143,109	17,463	(247)		17,216		2,160,325		(22,139)	(22,139)	1,586	08/21/2023	4.B FE
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		09/30/2021	SCHEDULED REDEMPTION		3,228	6,456	3,165	(896)	1,956	2,169		4,124		3,228				32	08/11/2025	5.C FE
00124T-AS-6	AP GAMING I LLC AKA AGS LLC TL		09/30/2021	SCHEDULED REDEMPTION		2,500	2,500	2,443	2,435		65		65		2,500				89	02/15/2024	4.C FE
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		09/30/2021	SCHEDULED REDEMPTION		13,849	13,849	13,417	1,639	36	439		475		13,849				159	02/15/2024	4.C FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		07/07/2021	Various		(681)											(681)	(681)		09/19/2024	4.C FE
03852J-AS-0	ARAMARK SERVICES INC TLB		09/30/2021	SCHEDULED REDEMPTION		1,930,278	1,930,278	1,925,603			4,675		4,675		1,930,278				86	04/06/2028	3.B FE
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		09/30/2021	SCHEDULED REDEMPTION		13,737	13,737	13,713			24		24		13,737				43	12/06/2027	4.B FE
04044P-AH-7	ARISTOCRAT LEISURE LTD TLB	D	09/30/2021	SCHEDULED REDEMPTION		1,000	1,000	985	982		18		18		1,000				5	10/19/2024	3.A FE
04270Y-AB-6	ARRAY TECHNOLOGIES INC TLB		09/30/2021	Various		153,810	153,810	145,831	147,464		7,046		7,046		153,810				1,801	10/14/2027	4.A FE
73937U-AK-4	ARTERA SERVICES LLC INCREMENTAL		09/30/2021	SCHEDULED REDEMPTION		3,750	3,750	3,722			28		28		3,750				26	03/06/2025	4.C FE
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		08/04/2021	Various		1,467,139	1,485,753	1,474,420	1,457,895	15,156	1,409		16,565		1,474,460		(7,321)	(7,321)	4,137	04/30/2025	4.B FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		09/30/2021	SCHEDULED REDEMPTION		18,772	18,772	18,753			19		19		18,772				29	09/07/2027	3.A FE
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		09/30/2021	SCHEDULED REDEMPTION		11,313	11,313	11,322	1,230	16	(8)		7		11,313				34	02/12/2027	4.B FE
BAS185-MW-1	AT HOME GROUP INC TL B		08/09/2021	Various		499,866	500,000	496,250			12		12		496,262		3,604	3,604		06/24/2028	
04685Y-AM-1	ATHENAHEALTH INC TL-B		09/30/2021	Various		1,000	1,000	1,000							1,000				4,503	02/11/2026	4.B FE
04765B-AJ-1	ATKORE INTERNATIONAL ITL		09/30/2021	SCHEDULED REDEMPTION		675,000	675,000	671,625			3,375		3,375		675,000				111	05/26/2028	3.A FE
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		07/07/2021	Various		(19,008)					1,875		1,875				(19,008)	(19,008)	(9,112)	12/22/2023	3.C FE
BAS0TW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	09/30/2021	SCHEDULED REDEMPTION		15,156	15,156	15,024	1,319	39	133		172		15,156				48	02/27/2026	4.B FE
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB		09/30/2021	Various							28		28							04/06/2028	4.B FE
05549D-AB-4	AVEANNA HEALTHCARE LLC INITIAL TL		07/15/2021	Various		242,376	242,376	238,605	236,224	2,483	4,302		6,785		242,376				814	03/18/2024	4.C FE
05549D-AH-1	AVEANNA HEALTHCARE LLC TERM LOAN		07/15/2021	SCHEDULED REDEMPTION		113,615	113,615	109,717	111,481		2,134		2,134		113,615				1,479	03/16/2024	4.C FE
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		08/16/2021	COST OF CARRY		(21)											(21)	(21)		07/17/2028	
05459*-AB-1	AXIA ACQ HLDG (AMES) INCREM		07/01/2021	SCHEDULED REDEMPTION		549	549	424	440		109		109		549				10	09/15/2022	4.C
BAS002-8E-6	AXIA ACQ HLDG (AMES) REVOLVER		07/01/2021	LBC CREDIT PARTNERS IV, L.P.															7,135	09/15/2022	
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		07/01/2021	SCHEDULED REDEMPTION		99,847	99,847	99,354	99,316		531		531		99,847				1,830	09/15/2022	4.C
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	09/30/2021	SCHEDULED REDEMPTION		15,038	15,038	15,038							15,038					03/01/2025	4.B FE
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB		09/30/2021	SCHEDULED REDEMPTION		12,500	12,500	12,422	11,870	536	94		630		12,500					02/28/2025	2.C PL
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		08/03/2021	SCHEDULED REDEMPTION		1,037,179	1,037,179	1,039,001	601,072	3,253	(1,890)		1,363		1,037,179				2,852	06/02/2025	3.B FE
C9413P-BB-8	Bausch Health Companies Inc. (fk		07/30/2021	SCHEDULED REDEMPTION		820,077	820,077	811,743	221,378		7,523		7,523		820,077				2,072	11/27/2025	3.B FE
07368R-AF-8	BEACON ROOFING SUPPLY 2028 TL		09/30/2021	SCHEDULED REDEMPTION		26,145	26,145	26,112			33		33		26,145				51	05/19/2028	3.C FE
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		09/30/2021	SCHEDULED REDEMPTION		12,411	12,411	12,436	928		(26)		(26)		12,411					11/13/2025	3.C FE
08078U-AF-0	Belron Finance US LLC Term Loan		09/30/2021	Various		30,519	32,932	32,893			39		39		32,932		(2,413)	(2,413)		04/13/2028	4.C FE
08078U-AE-3	BELRON FINANCE US LLC TL B		09/30/2021	SCHEDULED REDEMPTION		5,979	5,979	5,950	1,870	1	9		10		5,979					10/30/2026	3.B FE
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS TL		09/30/2021	SCHEDULED REDEMPTION		609	609	608	592	16	1		17		609				2	06/15/2025	4.B FE
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		07/16/2021	Various		52,177	53,057	52,981	7,020	27	99		126		53,057		(879)	(879)	24	09/15/2023	3.C FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES LLC TLB		09/30/2021	SCHEDULED REDEMPTION		1,234	1,234	1,232	1,227	5	2		7		1,234				3	08/15/2025	4.A FE
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		09/30/2021	SCHEDULED REDEMPTION		16,974	16,974	16,950			24		24		16,974				46	08/01/2025	4.B FE
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		09/30/2021	SCHEDULED REDEMPTION		23,716	23,716	23,763			(47)		(47)		23,716				45	11/01/2026	3.A FE
74966F-AL-7	BY CROWN PARENT TL B1		09/16/2021	Various		1,477,404	1,477,404	1,469,842	1,468,821		8,583		8,583		1,477,404				12,804	01/31/2026	4.C FE
12685L-AG-5	CABLE ONE INC TL B4		09/30/2021	SCHEDULED REDEMPTION		32,500	32,500	32,447			53		53		32,500				56	05/03/2028	3.B FE
12687H-AB-3	CABLEVISION LIGHTPATH LLC TLB		07/15/2021	SCHEDULED REDEMPTION		2,000	2,000	1,988	1,987		13		13		2,000				6	11/30/2027	4.A FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		09/30/2021	SCHEDULED REDEMPTION		18,527	18,527	18,382	2,431	45	145		190		18,527				44	12/23/2024	4.A FE
13134W-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		09/30/2021	SCHEDULED REDEMPTION		20,235	20,235	20,203	1,236	4	33		38		20,235				35	04/05/2026	3.A FE
13134W-BT-9	CALPINE CORP		09/30/2021	SCHEDULED REDEMPTION		7,813	7,813	7,720	7,754	35	23		59		7,813				17	12/16/2027	3.A FE
L2000A-AD-2	CAMELOT U.S. ACQUISITION 1 CO TLB		09/30/2021	SCHEDULED REDEMPTION		2,813	2,813	2,800	2,799		14		14		2,813					10/31/2026	4.B FE
L2000A-AC-4	CAMELOT U.S. ACQUISITION 1 CO. TL		09/30/2021	SCHEDULED REDEMPTION		15,571	15,571	15,584			(13)		(13)		15,571					10/30/2026	4.B FE
14852D-AC-5	CASTLE US HOLDING CORPORATION (U		09/30/2021	SCHEDULED REDEMPTION		8,366	8,366	8,336	3,060	51	27		79		8,366				83	01/29/2027	4.C FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB		09/30/2021	SCHEDULED REDEMPTION		12,500	12,500	12,563			(63)		(63)		12,500					02/22/2028	3.A FE
12510E-AC-1	CCI BUYER INC TL		09/30/2021	SCHEDULED REDEMPTION		33,750	33,750	33,973			(223)		(223)		33,750				410	12/17/2027	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
15669G-AH-7	CENTURYLINK INC TERM LOAN B		09/30/2021	SCHEDULED REDEMPTION		13,125	13,125	13,112	12,974	136	15		151		13,125					03/15/2027	3.A FE
16117L-BW-8	Charter Communications Operating		09/30/2021	SCHEDULED REDEMPTION		7,653	7,653	7,452	7,418		235		235		7,653				12	04/30/2025	2.C FE
16117L-BX-6	CHARTER COMMUNICATIONS TLB2		09/30/2021	SCHEDULED REDEMPTION		12,306	12,306	12,267	12,262		44		44		12,306				19	02/01/2027	2.C FE
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL		09/30/2021	SCHEDULED REDEMPTION		9,859	9,859	9,579	2,968		317		317		9,859				46	06/22/2025	4.B FE
17148P-AF-8	Churchill Downs Incorporated TLB		09/30/2021	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				4	03/17/2028	3.A FE
17288Y-AD-4	CITADEL SECURITIES LP TL B		09/30/2021	SCHEDULED REDEMPTION		26,625	26,625	26,545			80		80		26,625				57	02/02/2028	3.A FE
17875L-AL-3	CITYCENTER HOLDINGS LLC		09/28/2021	Various		589,763	589,763	585,080	576,809	7,194	5,760		12,954		589,763				4,452	04/18/2024	4.B FE
C8000C-AG-8	CLARIOS GLOBAL LP AMENDMENT 1 TL		07/09/2021	Various		7,683,280	7,813,157	14,905,813			(7,103,654)		(7,103,654)		7,802,159		(118,879)	(118,879)	(45,193)	04/30/2026	4.B FE
18143E-AF-6	CLARK EQUIPMENT COMPANY TL		09/30/2021	SCHEDULED REDEMPTION		17,500	17,500	17,413			88		88		17,500				107	05/18/2024	3.B FE
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		09/30/2021	SCHEDULED REDEMPTION		9,268	9,268	8,904	2,615	191	358		549		9,268				69	09/18/2024	4.C FE
20337E-AQ-4	COMMSCOPE INC TLB		09/30/2021	SCHEDULED REDEMPTION		21,594	21,594	21,655	1,483		(59)		(59)		21,594				60	04/06/2026	4.B FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		09/30/2021	SCHEDULED REDEMPTION		15,001	15,001	14,876	14,159	689	153		842		15,001				259	10/17/2025	4.C FE
40416V-AB-1	CORE AND MAIN LP TL		07/27/2021	Various		843,332	844,375	843,331	839,452	3,699	163		3,862		843,314		18	18	4,926	08/01/2024	4.B FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB		09/30/2021	SCHEDULED REDEMPTION		11,923	11,923	11,862			60		60		11,923					04/12/2028	4.A FE
21926B-AD-4	CORNERSTONE ONDEMAND 2021 REF TL		09/30/2021	SCHEDULED REDEMPTION		4,597	4,597	4,554			44		44		4,597					04/22/2027	4.A FE
12594W-AK-2	CPI HOLDCO LLC TLB (1ST LIEN)		09/30/2021	SCHEDULED REDEMPTION		19,113	19,113	19,189			(76)		(76)		19,113				61	11/04/2026	4.B FE
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		09/30/2021	Various		19,015	19,029	19,000	617	11	28		39		19,029		(14)	(14)	36	06/26/2026	4.C FE
64072U-AH-5	CSC HOLDINGS 2018 INCRE TL		07/15/2021	SCHEDULED REDEMPTION		3,788	3,788	3,655	3,643		145		145		3,788				7	01/15/2026	3.C FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		07/15/2021	SCHEDULED REDEMPTION		51,388	51,388	50,963	17,332	147	438		585		51,388				99	07/17/2025	3.C FE
23343F-AB-0	DA VINCI PURCHASER CORP		09/30/2021	SCHEDULED REDEMPTION		3,125	3,125	3,127	3,117	11	(3)		8		3,125					01/08/2027	4.B FE
23308U-AG-9	DCG ACQUISTION CORP TL		09/30/2021	SCHEDULED REDEMPTION		7,820	7,820	7,783	2,771	6	44		49		7,820					09/30/2026	4.C FE
24701P-AD-8	DELIVER BUYER INC (AKA MHS HOL) TL		09/30/2021	SCHEDULED REDEMPTION		11,278	11,278	11,363			(85)		(85)		11,278				209	05/01/2024	4.C FE
24702N-BF-6	DELL INTERNATIONAL LLC (EMC) TL B2		07/30/2021	SCHEDULED REDEMPTION		4,643	4,643	4,623			20		20		4,643				8	09/19/2025	2.C FE
L2465B-AQ-9	DELTA 2 (LUX) SARL TLB3	D	07/12/2021	COST OF CARRY		(1,933)											(1,933)	(1,933)		02/01/2024	4.A FE
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		09/30/2021	SCHEDULED REDEMPTION		5,000	5,000	4,981	4,405	574	21		595		5,000				14	08/24/2026	5.A FE
25460H-AB-8	DIRECTV FINANCING LLC TL		08/16/2021	COST OF CARRY		(47)											(47)	(47)		08/02/2027	
48114N-AB-7	DOMTAR CORP TLB		07/01/2021	DEUTSCHE BANK AG															(2,021)	03/01/2028	4.B FE
23345N-AB-1	DT MIDSTREAM INC. TL B		09/30/2021	Various		24,268	25,000	25,000			411		411		25,000		(732)	(732)	81	06/26/2028	2.C FE
26826Y-AB-8	E2OPEN INC TERM LOAN B		08/31/2021	SCHEDULED REDEMPTION		11,875	11,875	11,877			(2)		(2)		11,875					02/04/2028	4.B FE
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL		09/30/2021	SCHEDULED REDEMPTION		11,875	11,875	11,838	4,348		8		8		11,875				137	11/09/2027	4.C FE
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		09/30/2021	SCHEDULED REDEMPTION		27,255	27,255	27,133			123		123		27,255					04/07/2028	4.B FE
28031F-AD-2	EDGEWATER GENERATION LLC TER		09/30/2021	SCHEDULED REDEMPTION		158,391	158,391	156,925	46,994	46	1,378		1,424		158,391				227	12/13/2025	3.C FE
28414B-AF-3	Elanco Animal Health Incorporate		09/30/2021	SCHEDULED REDEMPTION		32,898	32,898	32,828	4,601		72		72		32,898					08/01/2027	2.C FE
29267Y-AS-1	ENERGIZER HOLDINGS INC TLB		07/01/2021	SCHEDULED REDEMPTION		22,550	22,550	22,536	1,140		13		13		22,550				52	12/22/2027	3.A FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		09/30/2021	SCHEDULED REDEMPTION		14,520	14,520	14,550	622		(29)		(29)		14,520					08/03/2026	4.B FE
29373U-AC-5	ENVISION HEALTHCARE CORP TL		09/30/2021	Various		8,108	8,108	8,096	10,821	2,175	24		2,199		8,108					10/10/2025	5.A FE
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		09/30/2021	SCHEDULED REDEMPTION		19,561	19,561	19,474	6,896		31		31		19,561				65	07/30/2027	4.C FE
29446C-AP-9	EQUINOX HOLDINGS INC TB-1		09/30/2021	SCHEDULED REDEMPTION		5,102	5,102	5,102	4,555	548			547		5,102				52	03/08/2024	5.B FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		09/30/2021	Various		18,503	19,406	19,423	5,191	1	52,614		52,615		19,406		(903)	(903)		02/04/2027	4.C FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		09/30/2021	SCHEDULED REDEMPTION		19,165	19,165	19,238	1,258		(71)		(71)		19,165				53	12/22/2023	4.B FE
30233P-AB-6	EYECARE PARTNERS LLC TL		09/30/2021	SCHEDULED REDEMPTION		16,523	16,523	16,390	5,134	141	132		274		16,523				110	02/18/2027	4.B FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		08/12/2021	Various		2,069,805	2,069,805	2,071,556	2,054,281	17,588	(2,064)		15,524		2,069,805				9,889	08/02/2024	4.C FE
31732F-AM-8	FILTRATION GROUP CORP TL		09/30/2021	SCHEDULED REDEMPTION		14,294	14,294	14,245			49		49		14,294				37	03/27/2025	4.C FE
31732F-AQ-9	FILTRATION GROUP CORP TL		09/30/2021	SCHEDULED REDEMPTION		625	625	622	622		3		3		625				2	03/31/2025	4.B FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		09/30/2021	Various		358,840	364,236	363,847	358,192	3,616	34		3,651		363,863		(5,022)	(5,022)	1,697	02/02/2027	3.B FE
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		09/09/2021	COST OF CARRY		(253)											(253)	(253)		07/21/2028	
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		09/09/2021	COST OF CARRY		(93)											(93)	(93)		07/21/2028	
33903R-AY-5	FleetCor Technologies Operating		09/30/2021	SCHEDULED REDEMPTION		28,750	28,750	28,628			122		122		28,750				44	04/28/2028	3.A FE
33905P-AB-7	FLEETWASH INC DDTAL		09/03/2021	BANK MONTREAL / NESBITT BURNS		307,409	307,409	303,220	239,565	5,287	850		6,137		303,171		4,238	4,238	4,328	10/01/2024	3.A FE
33905P-AE-1	FLEETWASH INC TERM LOAN B		09/03/2021	Various		9,183,933	9,183,933	9,131,764	8,822,319	299,450	10,122		309,571		9,131,890		52,042	52,042	90,946	10/01/2024	3.A PL
34721H-AB-5	FORT DEARBORN HLDGS INC TL		09/30/2021	SCHEDULED REDEMPTION		15,027	15,027	15,037			(10)		(10)		15,027				56	10/19/2023	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		09/30/2021	SCHEDULED REDEMPTION		14,000	14,000	13,988			12		12		14,000				44	01/31/2028	4.B FE
55316H-AB-1	GENESEE & WYOMING INC.		09/30/2021	SCHEDULED REDEMPTION		27,693	27,693	27,638	3,734		53		53		27,693				152	12/30/2026	3.B FE
37249U-AU-0	GENTIVA HEALTH SERVICES INC TLB		09/30/2021	SCHEDULED REDEMPTION		735,649	735,649	738,400	201,681	1,498	(2,761)		(1,263)		735,649				1,328	07/02/2025	4.A FE
C7052B-AH-7	GFL Environmental Inc. 2020 Refi		09/30/2021	SCHEDULED REDEMPTION		20,355	20,355	20,469	973		(114)		(114)		20,355					05/30/2025	3.C FE
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		09/30/2021	SCHEDULED REDEMPTION		15,875	15,875	15,849	5,149		29		29		15,875					10/02/2025	4.B FE
37953U-AM-4	GLOBALLOGIC HOLDING INC TLB2		07/13/2021	SCHEDULED REDEMPTION		7,607,550	7,607,550	7,611,568	1,621,849		(36,461)		(36,461)		7,607,550				12,362	09/14/2027	4.B FE
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		09/30/2021	SCHEDULED REDEMPTION		8,292	8,292	8,147			145		145		8,292					08/10/2027	3.B FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		09/30/2021	SCHEDULED REDEMPTION		27,375	27,375	27,287	13,519		56		56		27,375				23	02/15/2024	3.B FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		09/27/2021	SCHEDULED REDEMPTION		314,136	314,136	313,518	116,858	2,535	685		3,220		314,136				998	10/21/2024	4.A FE
51508P-AG-9	GOLDEN NUGGET INC TLB		09/30/2021	SCHEDULED REDEMPTION		17,535	17,535	17,454	1,439	55	80		135		17,535				98	10/04/2023	4.B FE
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		09/30/2021	SCHEDULED REDEMPTION		9,434	9,434	9,428			6		6		9,434				29	08/04/2027	4.B FE
38740T-AE-1	GRANITE US HOLDINGS CORP TL		09/30/2021	SCHEDULED REDEMPTION		8,734	8,734	8,721			14		14		8,734				93	09/30/2026	4.B FE
BA50NP-X2-6	GREENROCK FINANCE INCRE TLB		09/30/2021	SCHEDULED REDEMPTION		10,731	10,731	10,690	4,849	110	23		133		10,731					06/28/2024	4.B FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL		09/30/2021	SCHEDULED REDEMPTION		22,721	22,721	22,439	4,848		219		219		22,721				9	11/15/2027	3.B FE
N9144H-AD-7	GTT COMMUNICATIONS B.V. DD TL	D	08/03/2021	Various															(18,487)	12/28/2021	5.A FE
N9144H-AE-5	GTT COMMUNICATIONS B.V. INITIAL TL	D	08/03/2021	Various															239	12/28/2021	
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		09/30/2021	SCHEDULED REDEMPTION		3,633,579	3,633,579	2,980,489	436,044	30,435	3,167,099		3,197,535		3,633,579					05/31/2025	5.C FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		09/30/2021	SCHEDULED REDEMPTION		18,133	18,133	14,918			16,189		16,189		18,133				94	08/25/2023	5.C FE
36249V-AH-9	GYP Holdings III Corp. (aka Gyps		07/30/2021	SCHEDULED REDEMPTION		26,509	26,509	26,456			53		53		26,509				58	06/01/2025	3.C FE
41151P-AP-0	HARBOR FREIGHT 2021 ITL		07/30/2021	SCHEDULED REDEMPTION		30,761	30,761	30,627			134		134		30,761				81	10/19/2027	3.C FE
41151P-AN-5	HARBOR FREIGHT TL		07/01/2021	EXCHANGE		12,189,690	12,242,894	60,433,137	2,206,169		3,581		3,581		12,189,669		21	21	1,275	10/19/2027	3.C FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		08/27/2021	SCHEDULED REDEMPTION		412,443	412,443	412,783	106,362	690	(392)		299		412,443				749	10/20/2024	3.A FE
404122-BH-5	HCA INC TL B14		09/30/2021	Various		4,823	5,000	5,000							5,000		(177)	(177)	8	06/30/2028	2.C FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		09/30/2021	SCHEDULED REDEMPTION		12,680	12,680	12,636	4,894	85	37		122		12,680					05/23/2025	4.C FE
G4712J-AP-7	HIG FINANCE 2 LIMITED USD TLB	D	09/30/2021	SCHEDULED REDEMPTION		5,007	5,007	4,945	2,246		63		63		5,007				45	11/12/2027	4.B FE
43162T-AT-7	HILLMAN GROUP INC. THE DD TL		08/12/2021	Various		9,309	10,127	10,127							10,127		(817)	(817)		02/24/2028	
43162T-AR-1	HILLMAN GROUP INC. THE TL B1		08/12/2021	Various		524,388	528,481	527,160			4		4		527,164		(2,776)	(2,776)	442	02/24/2028	
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	09/30/2021	SCHEDULED REDEMPTION		14,234	14,234	14,282			(47)		(47)		14,234				47	11/12/2027	4.B FE
44932E-AD-2	HYSTER-YALE GROUP INC LOAN		09/30/2021	SCHEDULED REDEMPTION		3,047	3,047	3,053			(6)		(6)		3,047				10	05/26/2028	4.A FE
45323K-AB-6	IMPRIVATA INC TERM LOAN		09/30/2021	SCHEDULED REDEMPTION		10,313	10,313	10,324	1,547		(17)		(17)		10,313				105	12/01/2027	4.B FE
G4770M-AH-7	INEOS US PETROCHEM LLC TL-B		09/30/2021	SCHEDULED REDEMPTION		13,750	13,750	13,744			6		6		13,750				37	01/29/2026	3.C FE
BA50QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		08/27/2021	Various		1,431,250	1,431,250	1,431,250			939		939		1,431,250				35,286	12/20/2022	6. *
45674B-AA-6	INFOBASE HOLDINGS INC TERM LOAN		09/30/2021	SCHEDULED REDEMPTION		94,461	94,461	94,045	92,274	1,660	526		2,187		94,461				1,177	12/20/2022	4.C
45258F-AB-6	INGRAM MICRO INC TL B		09/30/2021	Various		26,020	26,250	26,253			(3)		(3)		26,250		(230)	(230)	172	06/30/2028	3.A FE
L5137L-AK-1	INTELSAT JACKSON HLDGS DIP TL	D	09/14/2021	SCHEDULED REDEMPTION		600,000	600,000	591,417	587,980		18,020		18,020		600,000				9,642	07/13/2022	5.B
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		08/17/2021	Various		9,467,197	9,467,197	9,436,115	3,444,184	48,075	31,981		80,056		9,467,197				35,971	07/31/2024	4.B FE
29251L-AF-5	IPS ACQUISITION LLC TLB-2		09/30/2021	SCHEDULED REDEMPTION		1,247	1,247	1,245	1,237	8	2		10		1,247					11/07/2024	4.B FE
44969C-BJ-8	IQVIA INC. (QUINTILES IMS) TL B3		09/14/2021	SCHEDULED REDEMPTION		329,341	329,341	330,988			(403)		(403)		329,341				1,684	06/11/2025	3.A FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		09/30/2021	SCHEDULED REDEMPTION		17,162	17,162	17,142	4,351	31	9		40		17,162				62	12/01/2025	4.C FE
45070B-AG-0	ITT Holdings LLC Term Loan		07/20/2021	Jefferies & Company, Inc.		498,750	500,000	497,500			4		4		497,504		1,246	1,246	226	07/30/2028	
G5080A-AF-9	JAZZ PHARMA	D	09/30/2021	SCHEDULED REDEMPTION		30,000	30,000	29,959			41		41		30,000					05/05/2028	3.C FE
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		09/30/2021	SCHEDULED REDEMPTION		25,880	25,880	25,869	4,214	39	(2)		37		25,880				45	05/01/2026	2.B FE
48562R-AL-3	KAR AUCTION SERVICES INC		09/30/2021	SCHEDULED REDEMPTION		2,704	2,704	2,703	2,656	47			47		2,704					09/19/2026	4.B FE
C4927U-AB-8	KESTREL BIDCO INC. TL	A	07/16/2021	Various		213,154	220,691	218,566	211,175	7,271	182		7,453		218,628		(5,474)	(5,474)	1,470	12/11/2026	4.C FE
72584D-AF-1	KFC HOLDING CO (AKA YUM! BRANDS)		09/30/2021	SCHEDULED REDEMPTION		6,036	6,036	6,054			(18)		(18)		6,036					03/15/2028	2.C FE
50168E-AE-2	LABL INC. DOLLAR TERM B LOAN		09/30/2021	Various		9,606	10,130	10,165			(35)		(35)		10,130		(524)	(524)		07/01/2026	4.B FE
50179J-AE-8	LBM ACQUISITION LLC DELAYED TL		07/01/2021	Various		354,287	544,000	1,082,560			(542,086)		(542,086)		535,617		(181,330)	(181,330)	220	12/17/2027	4.C FE
00165H-AB-9	LEARFIELD COMM (AL PARENT) INI TL		09/30/2021	SCHEDULED REDEMPTION		6,824	6,824	6,672	6,139	494	191		685		6,824				24	12/01/2023	5.A FE
05638U-AB-8	LEB HOLDINGS (USA) INC TLB		09/30/2021	SCHEDULED REDEMPTION		4,688	4,688	4,664	2,164		25		25		4,688				54	11/02/2027	4.B FE
50218K-AG-3	LIFE TIME INC COV LITE TLB		09/30/2021	SCHEDULED REDEMPTION		17,500	17,500	17,520			(20)		(20)		17,500				49	12/16/2024	4.C FE
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		09/30/2021	SCHEDULED REDEMPTION		2,540	2,540	2,522	2,475	45	20		65		2,540					05/22/2026	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		09/30/2021	SCHEDULED REDEMPTION		40,250	40,250	40,436	7,712		7,587		7,587		40,250				314	11/02/2027	4.B FE
50217U-AS-6	LTI HOLDINGS (BOYD) TL		09/30/2021	SCHEDULED REDEMPTION		10,230	10,230	10,059			171		171		10,230				31	09/06/2025	4.C FE
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		09/30/2021	SCHEDULED REDEMPTION		303,810	303,810	303,224			586		586		303,810				45	06/30/2027	4.A FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		09/29/2021	SCHEDULED REDEMPTION		6,307	6,307	5,594			6,307		6,307		6,307				65	09/24/2024	6. FE
56589P-AG-0	MARAVAI INTERMEDIATE HOLDINGS L		09/30/2021	SCHEDULED REDEMPTION		10,369	10,369	10,309	2,164		(38)		(38)		10,369					10/15/2027	4.B FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		09/30/2021	Various		14,536	16,699	16,545	5,165	72	98,467		98,540		16,699		(2,163)	(2,163)	34	08/31/2026	4.C FE
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N		07/28/2021	Various		217,772	217,772	217,276	216,775	599	399		997		217,772				313	02/15/2024	2.B FE
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL		09/30/2021	SCHEDULED REDEMPTION		625	625	619	619		6		6		625				6	11/12/2027	4.B FE
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	07/01/2021	Various															(7,295)	03/01/2026	3.C FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		09/30/2021	SCHEDULED REDEMPTION		4,734	4,734	4,722	3,892	46	13		59		4,734				14	09/13/2024	4.B FE
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		09/30/2021	SCHEDULED REDEMPTION		11,281	11,281	11,171	4,867		133		133		11,281				30	09/13/2024	4.B FE
59565T-AH-2	MIDCONTINENT COMMUNICATIONS TL		09/30/2021	SCHEDULED REDEMPTION		2,500	2,500	2,495	2,489	6	5		11		2,500				2	08/15/2026	3.C FE
59909T-AC-8	MILANO ACQUISITION CORP TLB		09/30/2021	SCHEDULED REDEMPTION		15,966	15,966	15,863	4,642		100		100		15,966				194	10/01/2027	4.A FE
60470F-AG-6	MIRION TECHNOLOGIES FINANCE L		07/01/2021	Various		4,103,346	4,102,263	4,110,108	246,873		55		55		4,103,348		(2)	(2)	33,673	03/06/2026	4.B FE
60662W-AP-7	MITCHELL INTERNATIONAL INC TLB		09/30/2021	SCHEDULED REDEMPTION		12,963	12,963	12,845	2,775		137		137		12,963				51	11/29/2024	4.C FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		07/21/2021	Various		10,685,133	10,685,133	10,652,527	3,788,658		155,864		155,864		10,685,133				155,827	06/30/2023	4.B FE
61022Y-AC-5	MONOTYPE IMAGING HOLDINGS INC TL		09/30/2021	SCHEDULED REDEMPTION		11,369	11,369	11,098	4,708	76	248		324		11,369				189	10/09/2026	4.C FE
55328H-AE-1	MPH ACQUISITION HLDGS INITAL TL		08/24/2021	SCHEDULED REDEMPTION		1,786,303	1,786,303	1,775,682	1,761,383	11,839	13,080		24,919		1,786,303				(17,400)	06/07/2023	4.A FE
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		09/30/2021	Various		811,762	814,244	812,225			73,053		73,053		814,244		(2,482)	(2,482)	1,739	10/19/2026	3.C FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		09/30/2021	SCHEDULED REDEMPTION		15,331	15,331	15,297			34		34		15,331					03/02/2028	4.B FE
63689E-AS-4	NATIONAL MENTOR HOLDINGS DDTL		07/01/2021	Various															2,958	03/02/2028	4.B FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		07/01/2021	SCHEDULED REDEMPTION		7,396,153	7,396,153	7,393,693	2,881,762	7,988	1,170		9,158		7,396,153				28,105	11/06/2024	3.C FE
64200P-AH-1	NEW ARCLIN US HOLDINGS TL		09/30/2021	Various		1,994,727	1,994,727	1,984,953			9,774		9,774		1,994,727				25,487	02/28/2026	4.B FE
64746P-AC-3	NEW MILANI GROUP TL		09/30/2021	SCHEDULED REDEMPTION		16,250	16,250	16,158	14,123	2,024	103		2,127		16,250					06/06/2024	5.C
65336R-AU-2	NEXSTAR BROADCASTING INC		07/28/2021	SCHEDULED REDEMPTION		38,483	38,483	38,418	38,092	315	76		391		38,483				75	01/17/2024	3.B FE
65340M-AN-3	NIACET CORP TL		09/13/2021	Various		4,357,260	4,357,260	4,339,688	4,335,287		21,972		21,972		4,357,260				49,927	02/01/2024	2.C PL
45674P-AC-8	NIELSEN CONSUMER LLC TL		09/30/2021	SCHEDULED REDEMPTION		32,500	32,500	32,631			(131)		(131)		32,500					03/05/2028	4.B FE
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		09/30/2021	SCHEDULED REDEMPTION		11,225	11,225	11,190	11,188		37		37		11,225				314	03/28/2025	3.B PL
N8232N-AB-3	NOURYON FIN BV (AKZNVL) TL	D	09/30/2021	Various		63,179	63,179	62,967	63,511	512	238		750		63,179				3	10/01/2025	4.A FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		09/30/2021	SCHEDULED REDEMPTION		67,512	67,512	66,570	59,009	7,547	956		8,503		67,512				408	06/07/2024	5.C
F6628D-AL-8	NUMERICABLE US TLB-12	D	07/15/2021	Various		38,172	38,172	37,985	17,298	173	165		338		38,172				374	01/31/2026	4.B FE
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER		09/30/2021	SCHEDULED REDEMPTION		1,237	1,237	1,235	1,235		3		3		1,237				2	09/16/2026	3.A FE
68277F-AC-3	ONEDIGITAL BORROWER LLC DDTL		07/01/2021	JPMORGAN CHASE & CO.															732	11/16/2027	4.C FE
68277F-AD-1	ONEDIGITAL BORROWER LLC TL		09/30/2021	SCHEDULED REDEMPTION		7,266	7,266	7,115	6,669		157		157		7,266				18	11/16/2027	4.C FE
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		09/30/2021	SCHEDULED REDEMPTION		3,099	3,099	2,968	1,603	103	141		244		3,099					02/01/2024	5.A FE
68621X-AE-3	ORGANON & CO TL (USD)		09/30/2021	Various		40,942	41,250	41,228			22		22		41,250		(308)	(308)	274	06/02/2028	3.B FE
68835H-AH-3	OSMOSE UTILITIES SERVICES INC. TL		08/24/2021	Various		397,994	400,000	398,000			29		29		398,029		(35)	(35)	1,994	06/23/2028	4.B FE
68835U-AC-5	OSMOTICA HOLDINGS US TL A		08/27/2021	SCHEDULED REDEMPTION		5,669,485	5,669,485	5,656,270	5,643,522	10,915	15,048		25,963		5,669,485				118,760	12/21/2022	4.C
BA50V4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		09/29/2021	SCHEDULED REDEMPTION		11,272,308	11,272,308	10,965,729	10,145,077	843,769	283,461		1,127,231		11,272,308				57,127	12/21/2023	4.A FE
76173F-AU-1	PACTIVE EVERGREEN (AKA REYNOLDS)		09/24/2021	Various		512,711	512,711	512,484	510,147	2,235	328		2,564		512,711				3,484	02/05/2023	4.A FE
70323K-AE-8	Pathway Vet Alliance LLC 2021 Re		09/30/2021	SCHEDULED REDEMPTION		10,973	10,973	10,909			64		64		10,973				35	03/31/2027	4.B FE
70583G-AW-2	PELICAN PRODUCTS INC TL		09/30/2021	SCHEDULED REDEMPTION		1,875	1,875	1,871	1,834	38	3		41		1,875					05/01/2025	4.B FE
71360H-AB-3	PERATON CORP TLB		09/30/2021	SCHEDULED REDEMPTION		9,600	9,600	9,552			48		48		9,600				36	02/01/2028	4.A FE
69338C-AH-4	PG&E CORPORATION TERM LOAN		09/30/2021	SCHEDULED REDEMPTION		24,950	24,950	24,968	9,777		(34)		(34)		24,950				223	06/23/2025	3.C FE
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		09/30/2021	SCHEDULED REDEMPTION		7,876	7,876	7,817	7,759	50	67		117		7,876					03/05/2026	4.B FE
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		09/30/2021	SCHEDULED REDEMPTION		9,997	9,997	9,985			11		11		9,997					03/05/2026	4.A FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC		09/17/2021	Various		1,987,553	2,000,000	1,990,000			86		86		1,990,086		(2,534)	(2,534)	2,827	08/04/2028	
72814C-AF-5	PLAYTIKA HOLDING CORP. TERM LOAN		09/30/2021	SCHEDULED REDEMPTION		26,250	26,250	26,150			100		100		26,250				62	03/13/2028	3.B FE
73044E-AB-0	PODS INC COV-LITE TLB		09/30/2021	SCHEDULED REDEMPTION		1,875	1,875	1,866			9		9		1,875				6	03/31/2028	4.B FE
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB		09/30/2021	SCHEDULED REDEMPTION		500	500	495	495		5		5		500					12/14/2027	4.B FE
73931U-AC-8	POWER STOP LLC INITIAL TL		09/30/2021	SCHEDULED REDEMPTION		15,000	15,000	14,950	14,644	301	56		356		15,000				57	10/19/2025	4.C
69355H-AB-4	PPD INC TL B		09/30/2021	SCHEDULED REDEMPTION		61,250	61,250	61,400			(150)		(150)		61,250				128	01/13/2028	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69353F-AX-2	PQ CORPORATION FOURTH AMEND TL B-1		08/02/2021	Various		2,971,016	2,971,016	2,962,507	1,236,868	8,717	1,082		9,799		2,971,016				3,644	02/07/2027	4.A FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		09/30/2021	SCHEDULED REDEMPTION		9,411	9,411	9,366	7,999	1,360	51		1,412		9,411				138	08/02/2024	4.C
74045B-AC-1	PREGIS LLC TL		09/30/2021	SCHEDULED REDEMPTION		12,297	12,297	12,273	3,731	3	26		29		12,297					07/31/2026	4.C FE
74347C-AL-4	PROQUEST LLC FKA PROQUEST CSA L TL		09/30/2021	SCHEDULED REDEMPTION		359,178	359,178	357,797	68,387	20	1,241		1,261		359,178				624	10/23/2026	4.B FE
74530D-AC-9	PUG LLC TERM LOAN (USD)		09/30/2021	SCHEDULED REDEMPTION		10,130	10,130	9,896	4,780	146	249		395		10,130				30	02/12/2027	4.C FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		09/30/2021	SCHEDULED REDEMPTION		19,745	19,745	19,605	7,049	23	109		132		19,745					02/01/2027	3.C FE
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		09/14/2021	SCHEDULED REDEMPTION		34,970	34,970	34,930	34,743	188	40		227		34,970				55	03/07/2024	3.A FE
44969C-BH-2	QUINTILES IMS INC TLB2		09/14/2021	SCHEDULED REDEMPTION		275,389	275,389	275,320	273,461	1,928			1,928		275,389				435	01/13/2025	3.A FE
75025K-AF-5	RADIATE HOLDCO LLC TLB		09/30/2021	SCHEDULED REDEMPTION		7,016	7,016	7,042	273	1	(26)		(25)		7,016				25	09/25/2026	4.B FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		09/30/2021	SCHEDULED REDEMPTION		13,861	27,721	12,152	3,811		10,049		10,049		13,861					09/07/2023	6. FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		09/30/2021	SCHEDULED REDEMPTION		2,250	2,250	2,248	2,233	14	2		17		2,250				3	02/04/2027	3.A FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC TL		09/30/2021	SCHEDULED REDEMPTION		3,750	3,750	3,742	3,717	23	9		33		3,750				10	02/03/2026	4.A FE
77313D-AN-1	ROCKET SOFTWARE INC TL		09/30/2021	SCHEDULED REDEMPTION		10,518	10,518	10,514	2,821	32	3		35		10,518				38	11/28/2025	4.C FE
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T		08/13/2021	SCHEDULED REDEMPTION		6,535	6,535	6,519	6,517		18		18		6,535				10	02/11/2027	3.A FE
75001C-AB-0	RV RETAILER LLC TL-B		09/30/2021	SCHEDULED REDEMPTION		9,688	9,688	9,655			33		33		9,688					02/08/2028	4.B FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		09/30/2021	SCHEDULED REDEMPTION		23,538	23,538	23,627	8,431	7	(88)		(81)		23,538				74	09/01/2027	4.B FE
80465J-AD-0	SAVAGE ENTERPRISES LLC INITIAL		09/17/2021	Various		3,320,360	3,320,360	3,322,496	1,309,344	5,216	(1,083)		4,132		3,320,360				22,600	08/01/2025	4.A FE
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		09/30/2021	SCHEDULED REDEMPTION		31,196	31,196	31,116	11,819	99	72		170		31,196				48	04/11/2025	3.C FE
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		09/30/2021	SCHEDULED REDEMPTION		6,780	6,780	6,727	1,261	19	54		73		6,780					08/14/2024	4.A FE
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SERVI		09/30/2021	SCHEDULED REDEMPTION		1,250	1,250	1,245	1,245		5		5		1,250					09/03/2026	4.B FE
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		09/30/2021	SCHEDULED REDEMPTION		22,834	22,834	22,761	64		74		74		22,834					12/31/2025	4.B FE
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL		09/30/2021	Various		149,451	149,451	149,096	222,103		588		588		149,451				125	07/08/2024	2.B FE
82087U-AL-1	SHEARERS FOODS LLC REFINANCING TL		09/30/2021	SCHEDULED REDEMPTION		13,750	13,750	13,810			(60)		(60)		13,750				149	09/23/2027	4.C FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		09/30/2021	Various		14,042	14,878	14,731	2,159	19	88		108		14,878		(836)	(836)	32	09/30/2026	3.C FE
78453J-AD-8	SMG US MIDCO 2 INC 2020 REFINA TL		09/30/2021	SCHEDULED REDEMPTION		13,734	13,734	13,035	4,176	75	752		827		13,734					01/23/2025	5.A FE
83417U-AH-9	SOLARWINDS HOLDINGS INC 2018 R TL		09/30/2021	Various		1,963,422	2,005,272	3,942,608			(1,963,847)		(1,963,847)		1,978,761		(15,339)	(15,339)	4,435	02/05/2024	4.B FE
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3		07/30/2021	SCHEDULED REDEMPTION		352,664	352,664	350,500	146,000	696	2,368		3,065		352,664				545	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		08/31/2021	SCHEDULED REDEMPTION		2,798	2,798	2,795	2,763	31	3		35		2,798				5	04/16/2025	3.B FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		09/30/2021	SCHEDULED REDEMPTION		310,865	310,865	308,943	116,356	555	2,111		2,666		310,865				391	04/16/2025	3.B FE
855031-AQ-3	STAPLES INC TL		08/02/2021	SCHEDULED REDEMPTION		4,842	4,842	4,643	4,537	95	210		305		4,842				63	04/16/2026	4.B FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	08/11/2021	Various		(721)											(721)	(721)		07/21/2026	2.C FE
85769E-AZ-4	STATION CASINOS LLC TLB		09/30/2021	SCHEDULED REDEMPTION		6,139	6,139	6,063	1,480	20	77		97		6,139				13	02/08/2027	4.A FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB	D	09/30/2021	SCHEDULED REDEMPTION		7,450	7,450	7,480			(30)		(30)		7,450				86	10/01/2026	4.C FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	09/30/2021	SCHEDULED REDEMPTION		11,656	11,656	11,622	4,081	46	33		79		11,656					03/05/2027	4.C FE
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL		09/30/2021	SCHEDULED REDEMPTION		16,785	16,785	16,315			469		469		16,785					08/31/2026	4.C FE
87583F-AK-4	TANK HOLDINGS CORP		09/30/2021	SCHEDULED REDEMPTION		20,000	20,000	19,700			300		300		20,000					03/26/2026	4.C FE
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		09/30/2021	SCHEDULED REDEMPTION		9,157	9,157	9,094	4,040	82	67		149		9,157					03/26/2026	4.C FE
87294#-AA-6	TDBBS LLC TERM LOAN		09/30/2021	SCHEDULED REDEMPTION		240,762	240,762	238,047	203,950	35,674	1,139		36,813		240,762				2,153	12/31/2023	5.C
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		07/01/2021	Jefferies & Company, Inc.															(3,904)	05/01/2024	4.B FE
88023H-AD-2	TEMPO ACQUISITION LLC TL		09/30/2021	SCHEDULED REDEMPTION		24,692	24,692	24,542	11,917		161		161		24,692					11/02/2026	4.B FE
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		07/07/2021	SCHEDULED REDEMPTION		2,538,537	2,538,537	2,525,245	2,489,128	41,268	8,141		49,409		2,538,537				48,056	08/24/2023	5.A
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		07/07/2021	SCHEDULED REDEMPTION		2,099,959	2,099,959	2,082,083	2,059,037	26,167	14,755		40,922		2,099,959				39,360	08/24/2023	5.A
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		07/07/2021	SCHEDULED REDEMPTION		1,000,000	1,000,000	995,938	926,019	70,628	4,603		75,231		1,000,000				14,569	08/24/2023	5.A
88362W-AB-2	THERMON HOLDING CORP TLB		09/29/2021	Various		1,053,192	1,053,192	1,049,771	1,045,293	4,332	3,567		7,899		1,053,192				12,465	10/30/2024	4.B FE
90010L-AC-6	THOUGHTWORKS INC COV LITE TLB		09/30/2021	SCHEDULED REDEMPTION		605,031	605,031	606,009			(979)		(979)		605,031					03/24/2028	4.B FE
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		08/31/2021	SCHEDULED REDEMPTION		51,298	46,899	46,815	46,195	662	98		759		51,298				146	08/14/2024	4.A FE
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL		09/30/2021	SCHEDULED REDEMPTION		1,250	1,250	1,232			18		18		1,250				4	08/18/2027	4.B FE
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC TLB	D	08/26/2021	Various		999,444	1,000,000	995,000			18		18		995,018		4,426	4,426	25	08/03/2028	
89334G-AX-2	TRANS UNION TLB-5		09/30/2021	SCHEDULED REDEMPTION		30,719	30,719	30,674	6,606	16	46		62		30,719				47	11/16/2026	3.B FE
89364W-BQ-6	TRANSDIGM INC. REFI TLE - TLE		07/09/2021	Various		8,231,260	8,371,208	8,308,497	3,324,286	57,647	(41,810)		15,837		8,265,122		(33,863)	(33,863)	(17,407)	05/30/2025	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		07/01/2021	MACQUARIE CAPITAL (USA) INC.															(3,125)	12/09/2025	4.A FE
89678Q-AB-2	TRITON WATER HOLDINGS INC TL		07/01/2021	Various															(9,213)	03/31/2028	4.B FE
89778P-AG-2	TRUCK HERO INC TLB		09/30/2021	Various		21,091	21,128	21,170			1,707		1,707		21,128		(36)	(36)	70	01/31/2028	4.C FE
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		09/30/2021	SCHEDULED REDEMPTION		20,503	20,503	20,538	7,892		(39)		(39)		20,503				81	10/29/2027	4.B FE
90266U-AJ-2	UFC HOLDINGS LLC TL B3		09/30/2021	SCHEDULED REDEMPTION		61,300	61,300	61,419			(119)		(119)		61,300				470	04/29/2026	4.B FE
90385K-AG-6	UKG INC 2021 INCREMENTAL TL		09/30/2021	SCHEDULED REDEMPTION		18,111	18,111	18,193			(82)		(82)		18,111					05/04/2026	4.C FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		09/30/2021	SCHEDULED REDEMPTION		6,615	6,615	6,616	6,591	24	(1)		24		6,615				21	05/04/2026	4.C FE
90932R-AJ-3	UNITED AIRLINES INC		09/30/2021	SCHEDULED REDEMPTION		31,875	31,875	32,294			(419)		(419)		31,875					04/21/2028	3.B FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		08/05/2021	Various		40,436	40,689	40,302	10,476		320		320		40,689		(254)	(254)	130	10/18/2025	4.B FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC TERM LO		09/30/2021	SCHEDULED REDEMPTION		22,500	22,500	22,388			113		113		22,500					06/03/2028	2.C FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		09/29/2021	Various		10,049,486	10,068,041	10,031,763	5,755,770	4,240,452	53,264		4,293,716		10,049,486				221,536	10/04/2021	5.A FE
90344J-AF-1	US CONCRETE INC TLB		08/26/2021	Various		6,000,000	6,000,000	5,985,000			15,000		15,000		6,000,000				27,083	06/26/2028	3.A FE
90349Y-AF-3	US ECOLOGY INC TLB		09/30/2021	Various		25,899	27,192	27,233	1,902	2	(60)		(58)		27,192		(1,293)	(1,293)	59	11/02/2026	3.C FE
90351N-AF-2	USI HOLDINGS CORP		09/30/2021	SCHEDULED REDEMPTION		1,248	1,248	1,243	1,243		5		5		1,248					12/02/2026	4.B FE
D9000B-AB-8	VERTICAL MIDCO GMBH USD TL	D	08/02/2021	Various		6,968,088	6,977,513	7,008,317	1,946,971		6,651		6,651		6,968,085		3	3	99,497	07/30/2027	4.A FE
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		09/30/2021	SCHEDULED REDEMPTION		22,704	22,704	22,803			(99)		(99)		22,704					03/02/2027	4.A FE
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		09/30/2021	SCHEDULED REDEMPTION		14,151	14,151	13,863	4,940	153	288		441		14,151				45	07/02/2025	5.A FE
92565E-AB-9	VICI PROPERTIES INC. TL		09/15/2021	Various		7,477,273	7,477,273	7,447,777	476,392		32,939		32,939		7,477,273				32,474	12/20/2024	2.C FE
G9368P-BE-3	VIRGIN MEDIA INV		08/27/2021	COST OF CARRY		(1,164)											(1,164)	(1,164)		01/31/2029	
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB		09/30/2021	SCHEDULED REDEMPTION		17,500	17,500	17,482	9,183		18		18		17,500				27	12/31/2025	2.C FE
00215N-AK-6	VM CONSOLIDATED INC TLB		09/30/2021	SCHEDULED REDEMPTION		17,251	17,251	17,308			34,445		34,445		17,251				150	03/24/2028	4.A FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		08/11/2021	Various		7,385,900	7,560,373	17,606,353	2,545,548	48,603	(10,074,242)		(10,025,639)		7,541,856		(155,955)	(155,955)	7,681	02/05/2026	4.C FE
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING TLB		07/01/2021	BANK MONTREAL / NESBITT BURNS															(2,989)	03/02/2028	4.B FE
95810D-AR-2	WESTERN DIGITAL CORP US TB-4L		07/19/2021	SCHEDULED REDEMPTION		355,304	355,304	355,257	138,803		390		390		355,304				554	04/29/2023	2.C FE
96208U-AT-8	WEX INC TERM LOAN		09/30/2021	SCHEDULED REDEMPTION		17,500	17,500	17,413			88		88		17,500					03/31/2028	3.C FE
96244U-AD-9	WHATABRANDS LLC 2020 REFI TL		07/01/2021	Various		3,325,371	3,361,848	3,361,848			(6,683)		(6,683)		3,355,166		(29,794)	(29,794)	(11,763)	08/02/2026	4.A FE
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		07/30/2021	SCHEDULED REDEMPTION		23,038	23,038	23,035	7,922		(16)		(16)		23,038				262	10/19/2027	4.B FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		09/30/2021	SCHEDULED REDEMPTION		19,725	19,725	19,462	13,201	1,150	265		1,415		19,725					05/18/2025	4.C FE
97246F-AH-9	WILSONART LLC TL		09/30/2021	SCHEDULED REDEMPTION		22,143	22,143	22,203			(60)		(60)		22,143				255	12/31/2026	4.B FE
92929L-AV-0	WMG ACQUISITION TRANCHE G TL		08/19/2021	COST OF CARRY		(1,237)											(1,237)	(1,237)		01/20/2028	3.C FE
97939D-AD-5	WOODFORD EXPRESS LLC ITL		09/30/2021	SCHEDULED REDEMPTION		4,286	4,286	3,932	1,061	343	354		697		4,286					01/27/2025	4.C FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		09/30/2021	Various		17,060	18,135	17,736	8,968	638	291		930		18,135		(1,075)	(1,075)	15,878	04/30/2025	5.A FE
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		09/30/2021	SCHEDULED REDEMPTION		25,288	25,288	25,267	12,400	112	4		116		25,288					05/30/2025	3.A FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						205,173,139	206,092,753	272,486,435	84,555,522	5,912,552	(15,534,295)		(9,621,743)		205,718,298		(545,159)	(545,159)	1,295,031	XXX	XXX
8399997. Total - Bonds - Part 4						6,145,219,433	5,888,055,734	6,054,261,537	4,663,213,488	6,940,467	(20,371,404)		(13,430,936)		5,974,822,722		170,117,613	170,117,613	126,700,799	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						6,145,219,433	5,888,055,734	6,054,261,537	4,663,213,488	6,940,467	(20,371,404)		(13,430,936)		5,974,822,722		170,117,613	170,117,613	126,700,799	XXX	XXX
56064Y-30-8	MAINSTREET BANCSHARES INC		09/09/2021	JONES TRADING	3,150.000	86,148	1.00	78,750	78,750						78,750		7,398	7,398	2,953		3.C
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						86,148	XXX	78,750	78,750						78,750		7,398	7,398	2,953	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						86,148	XXX	78,750	78,750						78,750		7,398	7,398	2,953	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						86,148	XXX	78,750	78,750						78,750		7,398	7,398	2,953	XXX	XXX
68269G-10-7	1LIFE HEALTHCARE INC		09/14/2021	GOLDMAN, SACHS & CO.	267.000	6,684		8,827							8,827		(2,143)	(2,143)			
88554D-20-5	3D SYSTEMS CORP		09/14/2021	GOLDMAN, SACHS & CO.	215.000	6,423		1,056	2,253	(1,198)			(1,198)		1,056		5,367	5,367			
35104E-10-0	4D MOLECULAR THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	107.000	3,735		2,577							2,577		1,158	1,158			
65443P-10-2	908 DEVICES		09/14/2021	GOLDMAN, SACHS & CO.	121.000	4,354		4,689							4,689		(335)	(335)			
00404A-10-9	ACADIA HEALTHCARE CO INC		09/28/2021	Various	2,508.000	163,865		46,022	126,052	(80,030)			(80,030)		46,022		117,844	117,844			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	09/10/2021	Various	2.120			49	42	(13)			(13)	(3)	49	1	(49)	(49)	3		
005098-10-8	ACUSHNET HOLDINGS CORP		09/07/2021	Various	2,176.000	108,640		55,967	88,215	(32,248)			(32,248)		55,967		52,674	52,674	1,027		
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES CORP		09/14/2021	GOLDMAN, SACHS & CO.	2.000	73		78	118	(40)			(40)		78		(6)	(6)			
006739-10-6	ADDUS HOMECARE CORP		09/14/2021	GOLDMAN, SACHS & CO.	26.000	2,229		1,495	3,044	(1,549)			(1,549)		1,495		734	734			
G0084W-10-1	ADIENT PLC	D	09/14/2021	GOLDMAN, SACHS & CO.	122.000	4,613		5,514							5,514		(901)	(901)			
007973-10-0	ADVANCED ENERGY INDUSTRIES		09/14/2021	GOLDMAN, SACHS & CO.	65.000	5,574		6,382	3,394	(18)			(18)		6,382		(808)	(808)	14		
00771V-10-8	AERIE PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	106.000	1,673		1,697							1,697		(24)	(24)			
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	99.000	4,096		3,706	5,232	(1,527)			(1,527)		3,706		391	391	495		
G0116S-18-5	AGGREKO PLC	B	08/10/2021	MERGER	607.000	7,313		3,018	5,194	(1,672)			(1,672)	(504)	3,018	359	3,935	4,294	86		
00847X-10-4	AGIOS PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	147.000	6,714		5,145	6,370	(1,225)			(1,225)		5,145		1,569	1,569			
00972D-10-5	AKEBIA THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	1,003.000	2,753		3,310							3,310		(557)	(557)			
00973Y-10-8	AKERO THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	17.000	433		422							422		11	11			
01345P-10-6	ALBIREO PHARMA INC		09/14/2021	GOLDMAN, SACHS & CO.	112.000	3,234		3,494							3,494		(260)	(260)			
015351-10-9	ALEXION PHARMACEUTICAL INC		07/22/2021	MERGER	1,919.000	459,972		212,026	296,387	(87,663)			(87,663)		212,026		247,946	247,946			
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	321.000	11,692		11,280	13,845	(2,565)			(2,565)		11,280		412	412	183		
019770-10-6	ALLOGENE THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	122.000	3,032		3,182							3,182		(149)	(149)			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		07/21/2021	NATIONAL BANK OF CANADA	119.000	7,454		2,081	6,596	(4,515)			(4,515)		2,081		5,373	5,373	24		
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		09/14/2021	GOLDMAN, SACHS & CO.	1,022.000	48,335		9,678							9,678		38,658	38,658			
023436-10-8	AMEDISYS INC		09/14/2021	GOLDMAN, SACHS & CO.	57.000	9,669		10,462	16,720	(6,258)			(6,258)		10,462		(793)	(793)			
02376R-10-2	AMERICAN AIRLINES GROUP INC		09/14/2021	GOLDMAN, SACHS & CO.	123.000	2,362		2,609							2,609		(247)	(247)			
025676-20-6	AMERICAN EQUITY INVT LIFE HL		09/14/2021	GOLDMAN, SACHS & CO.	25.000	738		772							772		(35)	(35)			
02607T-10-9	AMERICAN FIN INC TRUST CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	143.000	1,228		1,055	1,062	(7)			(7)		1,055		172	172	91		
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		08/05/2021	Various	18,778.000	767,353		467,130	563,340	(96,210)			(96,210)		467,130		300,222	300,222	4,695		
03044L-10-5	AMERICAN WELL CORP CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	289.000	2,990		3,439							3,439		(449)	(449)			
03236M-20-0	AMYRIS INC		09/14/2021	GOLDMAN, SACHS & CO.	9.000	118		124							124		(6)	(6)			
032654-10-5	ANALOG DEVICES INC		09/02/2021	VARIOUS	0.660	111		110							110						
00183L-10-2	ANGI HOMESERVICES INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	78.000	911		1,014							1,014		(103)	(103)			
036642-10-6	ANTARES PHARMA INC		09/14/2021	GOLDMAN, SACHS & CO.	295.000	1,069		920	1,177	(257)			(257)		920		149	149			
03676C-10-0	ANTERIX INC		09/14/2021	GOLDMAN, SACHS & CO.	31.000	1,784		928	1,166	(238)			(238)		928		856	856			
03750L-10-9	APARTMENT INCOME REIT CORP		07/19/2021	BANK OF AMERICA/MERRILL LYNCH	1,929.000	96,387		70,190	74,093	(3,903)			(3,903)		70,190		26,197	26,197	1,659		
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMEN		09/14/2021	GOLDMAN, SACHS & CO.	180.000	1,232		1,208							1,208		24	24			
03753U-10-6	APELLIS PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	194.000	6,420		8,707							8,707		(2,287)	(2,287)			
03783C-10-0	APPFOLIO INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	20.000	2,440		2,671	3,601	(929)			(929)		2,671		(231)	(231)			
038336-10-3	APTARGROUP INC		09/14/2021	GOLDMAN, SACHS & CO.	71.000	8,845		8,037	9,719	(1,682)			(1,682)		8,037		808	808	80		
03969K-10-8	ARCUTIS BIOTHERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	177.000	3,760		4,450							4,450		(689)	(689)			
039697-10-7	ARDELYX INC		09/14/2021	GOLDMAN, SACHS & CO.	355.000	453		2,471							2,471		(2,018)	(2,018)			
040047-60-7	ARENA PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	19.000	1,093		1,115	1,460	(344)			(344)		1,115		(22)	(22)			
04010E-10-9	ARGAN INC		07/20/2021	Various	1,907.000	87,583		65,925	84,842	(18,917)			(18,917)		65,925		21,658	21,658	477		
041242-10-8	ARKO		09/14/2021	GOLDMAN, SACHS & CO.	252.000	2,549		2,316							2,316		233	233			
045327-10-3	ASPEN TECHNOLOGY		09/14/2021	GOLDMAN, SACHS & CO.	44.000	5,500		4,183	5,731	(1,548)			(1,548)		4,183		1,317	1,317			
G2386T-10-9	ASSURA REIT PLC	B	09/13/2021	MORGAN STANLEY	134,339.000	142,748		144,856							144,856	1,239	(3,347)	(2,108)			
046353-10-8	ASTRAZENECA ADR REPRESENTING .5 PL	D	08/05/2021	VARIOUS	0.510	30		43							43		(13)	(13)			
05350V-10-6	AVANOS MEDICAL INC		09/13/2021	Various	12,826.000	424,785		395,275	275,464	(105,531)			(105,531)		395,275		29,510	29,510			
05455M-10-0	AVROBIO INC		09/14/2021	GOLDMAN, SACHS & CO.	480.000	2,911		3,912							3,912		(1,001)	(1,001)			
05464T-10-4	AXSOME THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	103.000	2,695		5,646	570	(72)			(72)		5,646		(2,951)	(2,951)			
079823-10-0	BELLRING BRANDS INC CLASS A		08/16/2021	Various	5,504.000	174,811		105,938	133,802	(27,865)			(27,865)		105,938		68,874	68,874			
G1191G-13-8	BERKELEY GROUP HOLDINGS (THE) PLC	B	09/20/2021	Various	0.751	15,599		15,682							15,682	(90)	7	(84)			
G1191G-12-0	BERKELEY GRP HLDGS UNIT	B	09/06/2021	EXCHANGE	2,815.749	172,702		155,940	197,638	(24,578)			(24,578)	(17,121)	155,940	16,763		16,762	386		
08862E-10-9	BEYOND MEAT INC		09/14/2021	GOLDMAN, SACHS & CO.	27.000	2,982		3,375	3,375						3,375		(393)	(393)			
089302-10-3	BIG LOTS INC		09/14/2021	GOLDMAN, SACHS & CO.	50.000	2,271		3,177							3,177		(906)	(906)	45		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G1093E-10-8	BIG YELLOW GROUP PLC	B	09/13/2021	Various	29,981.000	639,735		407,690	269,513	(19,637)			(19,637)	(26,913)	407,690	28,887	203,158	232,045	9,163		
09075P-10-5	BIOXCEL THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	46.000	1,370		1,337							1,337		33	33			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		09/29/2021	Various	2,114.000	118,419		48,072	78,810	(30,738)			(30,738)		48,072		70,347	70,347			
09203E-10-5	BLACK DIAMOND THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	392.000	3,659		4,778							4,778		(1,119)	(1,119)			
09227Q-10-0	BLACKBAUD INC		09/14/2021	GOLDMAN, SACHS & CO.	21.000	1,424		1,445							1,445		(22)	(22)			
093712-10-7	BLOOM ENERGY CLASS A CORP		09/14/2021	GOLDMAN, SACHS & CO.	460.000	9,032		9,783							9,783		(751)	(751)			
09609G-10-0	BLUEBIRD BIO INC		09/14/2021	GOLDMAN, SACHS & CO.	288.000	5,056		8,790							8,790		(3,734)	(3,734)			
05591L-10-7	BM TECHNOLOGIES INC		08/09/2021	VARIOUS	0.480			3							3		(3)	(3)			
097702-10-4	BOLT BIOTHERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	206.000	3,289		3,185							3,185		104	104			
100557-10-7	BOSTON BEER COMPANY CL A		09/14/2021	GOLDMAN, SACHS & CO.	9.000	4,779		3,308	8,949	(5,641)			(5,641)		3,308		1,471	1,471			
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		07/01/2021	MERGER	1,494.000	22,379		8,247	12,624	(4,377)			(4,377)		8,247		14,132	14,132	179		
103304-10-1	BOYD GAMING CORP		09/14/2021	GOLDMAN, SACHS & CO.	11.000	644		676							676		(32)	(32)			
10806X-10-2	BRIDGEBIO PHARMA INC		09/14/2021	GOLDMAN, SACHS & CO.	68.000	3,313		4,132							4,132		(819)	(819)			
SBM94W-M2-1	BROOKFIELD ASSET MANAGEMENT REINSU	B	07/05/2021	VARIOUS	0.900	48		28							28		20	20			
117043-10-9	BRUNSWICK CORP.		08/02/2021	Various	12.000	1,248		424	915	(490)			(490)		424		823	823	7		
05605H-10-0	BWX TECHNOLOGIES INC		09/14/2021	GOLDMAN, SACHS & CO.	32.000	1,747		1,856							1,856		(109)	(109)	20		
126501-10-5	C T S CORP.		09/14/2021	GOLDMAN, SACHS & CO.	36.000	1,107		657	1,236	(579)			(579)		657		451	451	4		
12468P-10-4	C3 AI INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	45.000	2,182		2,605							2,605		(422)	(422)			
127537-20-7	CADIZ INC		09/14/2021	GOLDMAN, SACHS & CO.	257.000	2,268		2,465							2,465		(197)	(197)			
128246-10-5	CALAVO GROWERS INC		09/14/2021	GOLDMAN, SACHS & CO.	131.000	4,689		7,753	9,095	(1,342)			(1,342)		7,753		(3,064)	(3,064)			
13100M-50-9	CALIX INC		07/23/2021	BANK OF NEW YORK	1,525.000	73,352		47,562							47,562		25,789	25,789			
133131-10-2	CAMDEN PROP		09/13/2021	MORGAN STANLEY	7,075.000	1,067,756		761,900							761,900		305,856	305,856	11,745		
S63093-03-3	CAPITALAND LTD	B	09/21/2021	Various	333,100.000	891,641		657,459	826,671	(142,460)			(142,460)	(26,752)	657,459		234,182	234,182	22,546		
14161W-10-5	CARDLYTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	14.000	1,290		1,422							1,422		(132)	(132)			
14174T-10-7	CARETRUST REIT INC		09/14/2021	GOLDMAN, SACHS & CO.	76.000	1,656		1,752							1,752		(96)	(96)	20		
142552-10-8	CARLOTZ INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	588.000	2,261		3,063							3,063		(803)	(803)			
146229-10-9	CARTER'S INC		07/30/2021	BANK OF AMERICA/MERRILL LYNCH	251.000	24,764		21,404							21,404		3,360	3,360	100		
12508E-10-1	CDK GLOBAL INC		09/14/2021	GOLDMAN, SACHS & CO.	281.000	11,882		13,460	14,564	(1,104)			(1,104)		13,460		(1,578)	(1,578)	126		
150837-60-7	CEL SCI CORP		09/14/2021	GOLDMAN, SACHS & CO.	277.000	2,918		2,404	3,230						2,404		514	514			
157085-10-1	CERUS CORPORATION		09/14/2021	GOLDMAN, SACHS & CO.	207.000	1,258		1,209							1,209		49	49			
15872M-10-4	CHAMPIONX CORP		09/14/2021	GOLDMAN, SACHS & CO.	504.000	11,363		12,552							12,552		(1,189)	(1,189)			
159864-10-7	CHARLES RIVER LAB		09/14/2021	GOLDMAN, SACHS & CO.	27.000	11,778		3,408	6,746	(3,339)			(3,339)		3,408		8,371	8,371			
16115Q-30-8	CHART INDUSTRIES INC		09/15/2021	Various	677.000	129,455		19,619	79,744	(60,124)			(60,124)		19,619		109,836	109,836			
168905-10-7	CHILDREN'S PLACE		09/14/2021	GOLDMAN, SACHS & CO.	21.000	1,653		1,930							1,930		(277)	(277)			
17243V-10-2	CINEMARK HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	224.000	4,051		4,581							4,581		(530)	(530)			
184499-10-1	CLEAN ENERGY FUELS CORP		09/14/2021	GOLDMAN, SACHS & CO.	859.000	6,756		6,424							6,424		332	332			
189464-10-0	CLOVIS ONCOLOGY INC		09/14/2021	GOLDMAN, SACHS & CO.	751.000	3,211		3,935							3,935		(725)	(725)			
12571T-10-0	CMC MATERIALS INC		09/14/2021	GOLDMAN, SACHS & CO.	34.000	4,340		5,033	5,144	(111)			(111)		5,033		(694)	(694)	46		
192108-50-4	COEUR MINING INC		09/14/2021	GOLDMAN, SACHS & CO.	163.000	1,152		1,156	1,687	(531)			(531)		1,156		(4)	(4)			
19459J-10-4	COLLEGIUM PHARMACEUTICAL INC		09/14/2021	GOLDMAN, SACHS & CO.	71.000	1,414		1,673							1,673		(259)	(259)			
200525-10-3	COMMERCE BANCSHARES, INC.		09/14/2021	GOLDMAN, SACHS & CO.	87.000	5,777		4,762	5,716	(954)			(954)		4,762		1,015	1,015	69		
209034-10-7	CONSOLIDATED COMMUNICATIONS		09/14/2021	GOLDMAN, SACHS & CO.	27.000	247		142							142		105	105			
D16212-14-0	CONTINENTAL AG	B	09/16/2021	DISTRIBUTION	0.000	21,948		21,948							21,948						
218681-10-4	CORE MARK HOLDING CO INC		09/02/2021	MERGER	228.000	10,357		5,388	6,696	(1,308)			(1,308)		5,388		4,969	4,969	89		
229663-10-9	CUBESMART		08/18/2021	Various	6,271.000	299,308		223,312	62,145	(12,610)			(12,610)		223,312		75,995	75,995	3,389		
22978P-10-6	CUE BIOPHARMA INC		09/14/2021	GOLDMAN, SACHS & CO.	197.000	2,357		2,295							2,295		62	62			
23130Q-10-7	CURIOSITYSTREAM CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	138.000	1,488		1,493							1,493		(5)	(5)			
12662P-10-8	CVR ENERGY INC		09/14/2021	GOLDMAN, SACHS & CO.	543.000	7,436		6,765	8,091	(522)			(522)		6,765		671	671	1,303		
23283R-10-0	CYRUSONE REIT INC		09/29/2021	GOLDMAN, SACHS & CO.	4,311.000	339,932		291,444							291,444		48,487	48,487	3,191		
238337-10-9	DAVE AND BUSTERS ENTERTAINMENT INC		09/14/2021	GOLDMAN, SACHS & CO.	270.000	9,384		9,286							9,286		98	98			
243537-10-7	DECKERS OUTDOOR CORP		07/29/2021	MORGAN STANLEY	94.000	38,308		12,596	26,957	(14,361)			(14,361)		12,596		25,712	25,712			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A		09/15/2021	BANK OF NEW YORK	238.000	9,637		6,426							6,426		3,211	3,211			
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		07/22/2021	DIRECT	12,380.000	1,181,935		1,238,619							1,221,658		(39,723)	(39,723)			
248019-10-1	DELUXE CORP.		09/14/2021	GOLDMAN, SACHS & CO.	68.000	2,442		2,688							2,688		(246)	(246)	41		
25179M-10-3	DEVON ENERGY CORP.		09/14/2021	GOLDMAN, SACHS & CO.	447.000	12,634		6,254	7,067	(814)			(814)		6,254		6,381	6,381	505		
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	B	09/01/2021	MERGER	98.000	7,841		7,410							7,410	(224)	655	431			
252784-30-1	DIAMONDROCK HOSPITALITY CO		09/14/2021	GOLDMAN, SACHS & CO.	198.000	1,769		1,912							1,912		(143)	(143)			
253031-10-8	DICERNA PHARMACEUTICALS INC		09/14/2021	Various	8,768.000	183,274		164,991	98,584	(18,079)			(18,079)		164,991		18,283	18,283			
25400W-10-2	DIGITAL TURBINE INC		09/14/2021	GOLDMAN, SACHS & CO.	107.000	6,572		8,135							8,135		(1,563)	(1,563)			
25401T-10-8	DIGITALBRIDGE GROUP INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	1,257.000	8,189		8,517							8,517		(327)	(327)			
R1812S-10-5	DNB ASA	B	07/02/2021	EXCHANGE	26,038.000	389,564		359,315	510,910	(108,449)			(108,449)	(43,146)	359,315	30,249		30,249	19,362		
257559-20-3	DOMTAR CORP		09/14/2021	GOLDMAN, SACHS & CO.	4.000	220		216							216		3	3			
Y2106R-11-0	DORIAN LPG LTD		09/14/2021	GOLDMAN, SACHS & CO.	147.000	1,718		1,607	1,792	(185)			(185)		1,607		111	111	147		
26622P-10-7	DOXIMITY INC CLASS A		08/30/2021	Various	1,614.000	132,366		73,510							73,510		58,856	58,856			
262037-10-4	DRIL QUIP		09/14/2021	GOLDMAN, SACHS & CO.	166.000	4,124		4,543	4,917	(374)			(374)		4,543		(419)	(419)			
233331-10-7	DTE ENERGY CO		07/01/2021	DISTRIBUTION	0.000	63,009		63,009							63,009						
264411-50-5	DUKE RLTY CORP		09/29/2021	GOLDMAN, SACHS & CO.	9,842.000	473,673		371,274	393,385	(22,111)			(22,111)		371,274		102,399	102,399	6,470		
26603R-10-6	DUOLINGO INC CLASS A		07/29/2021	NATIONAL BANK OF CANADA	100.000	13,545		10,200							10,200		3,345	3,345			
26701L-10-0	DUTCH BROS INC CLASS A		09/15/2021	RBC DOMINION SECURITIES	357.000	12,620		8,211							8,211		4,409	4,409			
270087-10-9	EARGO INC		09/14/2021	GOLDMAN, SACHS & CO.	87.000	1,796		2,793							2,793		(997)	(997)			
277276-10-1	EASTGROUP PROPERTY		08/02/2021	Various	314.000	54,152		34,329	43,351	(9,022)			(9,022)		34,329		19,824	19,824	744		
28238P-10-9	EHEALTH INC		09/14/2021	GOLDMAN, SACHS & CO.	62.000	2,368		3,621							3,621		(1,253)	(1,253)			
SBK5MW-J3-3	EMBRACER GROUP	B	09/29/2021	EXCHANGE	11,642.000	124,871		123,929	10,461	(3,099)			(3,099)	(1,237)	123,929	942		942			
29261A-10-0	ENCOMPASS HEALTH CORP		09/14/2021	GOLDMAN, SACHS & CO.	36.000	2,745		2,783	2,977	(193)			(193)		2,783		(38)	(38)	30		
29272W-10-9	ENERGIZER HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	76.000	2,903		2,864	2,278	(360)			(360)		2,864		39	39	55		
29355A-10-7	ENPHASE ENERGY INC		09/14/2021	GOLDMAN, SACHS & CO.	11.000	1,737		355	1,930	(1,575)			(1,575)		355		1,382	1,382			
29404K-10-6	ENVESTNET INC		09/14/2021	Various	237.000	18,400		14,372	9,957	(3,397)			(3,397)		14,372		4,028	4,028			
29428V-10-4	EPIZYME INC		09/14/2021	GOLDMAN, SACHS & CO.	116.000	622		964							964		(342)	(342)			
26884U-10-9	EPR PROPERTIES		09/14/2021	GOLDMAN, SACHS & CO.	1.000	48		48							48		1	1	1		
29444U-70-0	EQUINIX REIT INC		07/02/2021	GOLDMAN, SACHS & CO.	365.000	291,416		200,330	260,676	(60,346)			(60,346)		200,330		91,086	91,086	2,095		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		07/19/2021	BANK OF AMERICA/MERRILL LYNCH	3,205.000	262,497		164,513	189,992	(25,480)			(25,480)		164,513		97,985	97,985	5,793		
29786A-10-6	ETSY INC		09/14/2021	GOLDMAN, SACHS & CO.	7.000	1,500		269	1,245	(976)			(976)		269		1,231	1,231			
S47982-71-5	EUROCOMMERCIAL PROPERTIES DUTCH CE	B	09/15/2021	Various	28.500	558		576							576	(19)		(19)	11		
26927E-10-4	EVO PAYMENTS INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	128.000	3,120		3,551							3,551		(431)	(431)			
30161Q-10-4	EXELIXIS INC		09/14/2021	GOLDMAN, SACHS & CO.	173.000	3,482		2,979	3,472	(493)			(493)		2,979		503	503			
30225T-10-2	EXTRA SPACE STORAGE INC		07/02/2021	GOLDMAN, SACHS & CO.	2,441.000	404,965		225,167	282,814	(57,648)			(57,648)		225,167		179,799	179,799	4,882		
W7888D-19-9	FABEGE	B	07/02/2021	GOLDMAN, SACHS & CO.	15,689.000	257,765		229,305							229,305	2,286	26,174	28,460			
31189P-10-2	FATE THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	33.000	2,139		1,929	3,001	(1,071)			(1,071)		1,929		209	209			
31816Q-10-1	FIREEYE INC		09/14/2021	GOLDMAN, SACHS & CO.	253.000	4,697		5,116							5,116		(419)	(419)			
33938J-10-6	FLEXION THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	220.000	1,303		1,320	2,539	(1,219)			(1,219)		1,320		(17)	(17)			
343412-10-2	FLUOR CORP		09/14/2021	GOLDMAN, SACHS & CO.	193.000	3,077		3,416							3,416		(339)	(339)			
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		07/07/2021	BANK MONTREAL / NESBITT BURNS	791.000	40,715		18,201	34,409	(16,208)			(16,208)		18,201		22,515	22,515			
34631B-10-1	FORGEROCK INC CLASS A		09/16/2021	RBC DOMINION SECURITIES	161.000	5,661		4,025							4,025		1,636	1,636			
S23830-33-4	FORTUNA SILVER MINES INC	B	07/13/2021	VARIOUS	0.030																
SBYYFH-Z2-0	FRASERS LOGISTICS & COMMERCIAL UNI	B	08/24/2021	DISTRIBUTION	0.000	57		56							56	2		2			
35905A-10-9	FRONTDOOR INC		09/14/2021	GOLDMAN, SACHS & CO.	91.000	4,218		3,367	4,569	(1,202)			(1,202)		3,367		851	851			
3621LQ-10-9	G1 THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	186.000	2,579		3,918							3,918		(1,339)	(1,339)			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		07/19/2021	Various	8,462.000	389,189		326,822	358,789	(31,967)			(31,967)		326,822		62,367	62,367	11,170		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G3728V-10-9	GAN LTD	D	09/14/2021	GOLDMAN, SACHS & CO.	227.000	3,472		3,686							3,686		(215)	(215)			
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC		09/29/2021	Various	746.000	17,591		13,279	17,643	(4,364)			(4,364)		13,279		4,312	4,312			
F4268U-17-1	GECINA	B	07/02/2021	GOLDMAN, SACHS & CO.	1,424.000	217,745		196,484							196,484	(3,488)	24,749	21,261	7,625		
368736-10-4	GENERAC HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	33.000	14,307		3,075	7,505	(4,430)			(4,430)		3,075		11,232	11,232			
369604-10-3	GENERAL EL EC CO COM		08/02/2021	EXCHANGE	6,689.875	525,840		525,840	72,251	(6,521)			(6,521)		525,840				1,606		
369604-30-1	GENERAL ELECTRIC		08/09/2021	VARIOUS	0.875	91		48							48		44	44			
37148K-10-0	GENERATION BIO		09/14/2021	GOLDMAN, SACHS & CO.	33.000	853		888							888		(35)	(35)			
37247D-10-6	GENWORTH FINL INC		09/14/2021	GOLDMAN, SACHS & CO.	391.000	1,398		1,525							1,525		(127)	(127)			
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	334.000	8,779		11,697							11,697		(2,918)	(2,918)			
379577-20-8	GLOBUS MEDICAL INC.		09/15/2021	Various	1,947.000	157,159		82,806	126,983	(44,177)			(44,177)		82,806		74,353	74,353			
382550-10-1	GOODYEAR T IRE AND RUBBER COM		09/14/2021	GOLDMAN, SACHS & CO.	82.000	1,323		1,406							1,406		(83)	(83)			
38526M-10-6	GRAND CANYON EDUCATION INC		09/14/2021	GOLDMAN, SACHS & CO.	44.000	3,859		3,357	4,097	(740)			(740)		3,357		502	502			
S23805-73-2	GREAT CANADIAN GAMING CORP	B	09/27/2021	MERGER	123.000	4,380		3,664	4,198	(463)			(463)	(71)	3,664	93	623	716			
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		09/14/2021	GOLDMAN, SACHS & CO.	259.000	1,913		1,743	1,893	(150)			(150)		1,743		170	170			
397624-20-6	GREIF INC CLASS B		09/14/2021	GOLDMAN, SACHS & CO.	34.000	2,145		1,250	1,645	(395)			(395)		1,250		896	896	67		
39874R-10-1	GROCERY OUTLET HOLDING CORP		09/14/2021	GOLDMAN, SACHS & CO.	214.000	5,276		6,864	8,400	(1,535)			(1,535)		6,864		(1,588)	(1,588)			
421946-10-4	HEALTHCARE REALTY TRUST INC		07/02/2021	GOLDMAN, SACHS & CO.	6,902.000	208,879		205,775							205,775		3,104	3,104	4,176		
421906-10-8	HEALTHCARE SERVICES GROUP INC		09/14/2021	GOLDMAN, SACHS & CO.	94.000	2,491		2,635							2,635		(144)	(144)	39		
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		08/26/2021	BANK OF AMERICA/MERRILL LYNCH	6,808.000	201,456		170,630	153,838	(18,210)			(18,210)		170,630		30,825	30,825	5,363		
42226A-10-7	HEALTHEQUITY INC		09/14/2021	GOLDMAN, SACHS & CO.	18.000	1,105		996	1,046	(287)			(287)		996		110	110			
431284-10-8	HIGHWOODS PROPERTIES		09/13/2021	MORGAN STANLEY	4,743.000	207,338		214,418							214,418		(7,080)	(7,080)	1,325		
436106-10-8	HOLLYFRONTIER CORP		09/14/2021	GOLDMAN, SACHS & CO.	94.000	2,827		3,093							3,093		(266)	(266)			
443573-10-0	HUBSPOT INC		09/14/2021	GOLDMAN, SACHS & CO.	12.000	8,062		1,598	4,757	(3,159)			(3,159)		1,598		6,464	6,464			
446150-10-4	HUNTINGTON BANCSHARES INC		09/14/2021	GOLDMAN, SACHS & CO.	2,857.000	42,955		40,769							40,769		2,185	2,185	429		
SB288C-92-0	IBERDROLA	B	09/10/2021	VARIOUS	2.555			15	37	(19)			(19)	(3)	15	1	(15)	(15)	1		
G4705A-10-0	ICON PLC	D	09/14/2021	Various	93.580	24,799		20,199							20,199		4,600	4,600			
45258J-10-2	IMMUNOVANT INC		09/14/2021	GOLDMAN, SACHS & CO.	299.000	2,540		3,160							3,160		(620)	(620)			
45780L-10-4	INOGEN INC		09/14/2021	GOLDMAN, SACHS & CO.	41.000	1,989		2,503							2,503		(514)	(514)			
45782B-10-4	INSEEGO CORP		09/14/2021	GOLDMAN, SACHS & CO.	137.000	1,086		1,165							1,165		(79)	(79)			
S44338-39-0	INTER PARFUMS		07/01/2021	VARIOUS	0.300	20		20							20		1	1			
45845P-10-8	INTERCEPT PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	82.000	1,242		1,573							1,573		(331)	(331)			
46116X-10-1	INTRA CELLULAR THERAPIES INC		09/14/2021	GOLDMAN, SACHS & CO.	42.000	1,376		1,609							1,609		(233)	(233)			
SB8GG7-K6-6	INVESTEC GSF US DOLLAR MONEY FUND	D	07/27/2021	DIRECT	343,275.873	6,870,529		6,871,147							6,871,147		(618)	(618)	1,544		
46187W-10-7	INVITATION HOMES INC		08/05/2021	BANK OF AMERICA/MERRILL LYNCH	9,517.000	383,254		203,378	282,655	(79,277)			(79,277)		203,378		179,876	179,876	3,236		
465741-10-6	ITRON INC		09/14/2021	GOLDMAN, SACHS & CO.	55.000	4,366		3,307	5,275	(1,968)			(1,968)		3,307		1,059	1,059			
466367-10-9	JACK IN THE BOX INC		09/14/2021	GOLDMAN, SACHS & CO.	26.000	2,561		2,897							2,897		(336)	(336)	11		
46590V-10-0	JBG SMITH PROPERTIES		09/27/2021	Various	21,108.000	633,256		620,230	147,938	(21,043)			(21,043)		620,230		13,026	13,026	5,451		
M6191J-10-0	JFROG LTD	D	09/14/2021	GOLDMAN, SACHS & CO.	157.000	5,692		6,106							6,106		(414)	(414)			
SBVC3C-B8-8	JOHN LAING GROUP PLC	B	09/23/2021	MERGER	391.000	2,166		1,651	1,774	(81)			(81)	(42)	1,651	49	465	515	43		
48214T-30-5	JUST EAT TAKEAWAY COM N V SPONSORE	D	09/14/2021	GOLDMAN, SACHS & CO.	952.000	17,207		17,384							17,384		(176)	(176)			
483119-10-3	KALA PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	805.000	2,451		4,170							4,170		(1,719)	(1,719)			
48576A-10-0	KARUNA THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	11.000	1,268		1,254							1,254		14	14			
488152-20-8	KELLY SERVICES INC. CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	192.000	3,824		3,497	3,949	(452)			(452)		3,497		326	326	10		
489170-10-0	KENNAMETAL, INC.		09/14/2021	GOLDMAN, SACHS & CO.	86.000	3,135		1,601	3,117	(1,515)			(1,515)		1,601		1,534	1,534	52		
SBT9Q1-86-5	KEPPEL DC REIT	B	09/06/2021	DISTRIBUTION	0.000	11		10							10						
492327-10-1	KEROS THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	54.000	1,714		2,293							2,293		(580)	(580)			
49446R-10-9	KIMCO REALTY CORP		09/14/2021	Various	1,126.390	24,471		23,136							23,136		1,335	1,335	191		
49705R-10-5	KINNATE BIOPHARMA INC		09/14/2021	GOLDMAN, SACHS & CO.	13.000	264		290							290	(29)	3	(26)	101,966,513		
49714P-10-8	KINSALE CAPITAL GROUP INC		08/06/2021	JEFFERIES & COMPANY, INC.	103.000	19,043		10,767	20,613	(9,847)			(9,847)		10,767		8,276	8,276	23		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		08/30/2021	Various	290.000	14,829		9,512	12,128	(2,616)			(2,616)		9,512		5,317	5,317	52		
498904-20-0	KNOLL INC		07/20/2021	MERGER	736.000	18,506		7,787	10,804	(3,018)			(3,018)		7,787		10,719	10,719	88		
SB12W4-C0-5	KUNGSLEDEN	B	09/02/2021	BANK OF AMERICA/MERRILL LYNCH	27,070.000	403,448		302,144							302,144	(6,304)	107,608	101,304	3,159		
50127T-10-9	KURA ONCOLOGY INC		09/14/2021	GOLDMAN, SACHS & CO.	150.000	2,977		3,128							3,128		(151)	(151)			
501797-10-4	L BRANDS INC		08/03/2021	Various	217.000	2,472		2,472	8,070	(5,599)			(5,599)		2,472				33		
SBF41X-Y8-5	LANDIS+GYR GROUP AG	B	07/05/2021	DISTRIBUTION	0.000	48		47							47	1		1			
518415-10-4	LATTICE SEMICONDUCTOR		08/19/2021	Various	2,940.000	171,890		52,391	134,711	(82,320)			(82,320)		52,391		119,499	119,499			
G54050-10-2	LAZARD LTD CL A		09/02/2021	Various	1,704.000	81,486		64,583	46,361	(6,304)			(6,304)		64,583		16,902	16,902	1,924		
SB9G6L-89-3	LEG IMMOBILIEN AG	B	09/02/2021	Various	4,927.000	768,719		672,361							672,361	(7,349)	103,706	96,358	22,212		
53223X-10-7	LIFE STORAGE INC		08/26/2021	Various	11,671.000	1,410,929		832,565	928,934	(96,368)	(3)		(96,371)	2,896	832,565		578,363	578,363	26,834		
SBGHVW-01-6	LIGHTSPEED POS INC	B	08/10/2021	EXCHANGE	162.000	4,656		4,323	11,424	(6,447)			(6,447)	(654)	4,323	334		334			
53261M-10-4	LIMELIGHT NETWORKS INC		09/14/2021	GOLDMAN, SACHS & CO.	899.000	2,162		2,751							2,751		(589)	(589)			
533900-10-6	LINCOLN ELEC HLDGS		08/12/2021	Various	112.000	15,507		7,728	13,020	(5,292)			(5,292)		7,728		7,779	7,779	171		
535919-50-0	LIONS GATE ENTERTAINMENT NON VOTIN		09/14/2021	GOLDMAN, SACHS & CO.	49.000	592		808							808		(215)	(215)			
55024U-10-9	LUMENTUM HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	65.000	5,584		4,791	6,162	(1,372)			(1,372)		4,791		793	793			
55027E-10-2	LUMINEX CORP		07/15/2021	MERGER	161.000	5,957		3,722	3,722						3,722		2,235	2,235	48		
55616P-10-4	MACYS INC		09/14/2021	GOLDMAN, SACHS & CO.	115.000	2,405		656	1,294	(638)			(638)		656		1,750	1,750			
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMEN		09/14/2021	GOLDMAN, SACHS & CO.	5.000	409		342	525	(183)			(183)		342		67	67			
55825T-10-3	MADISON SQUARE GARDEN SPORTS CORP		09/14/2021	GOLDMAN, SACHS & CO.	11.000	1,992		1,863	2,025	(162)			(162)		1,863		129	129			
558868-10-5	MADRIGAL PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	39.000	3,088		3,799							3,799		(711)	(711)			
55955D-10-0	MAGNITE INC		09/14/2021	GOLDMAN, SACHS & CO.	27.000	798		797							797		1	1			
565788-10-6	MARATHON DIGITAL HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	221.000	7,663		5,950							5,950		1,713	1,713			
565849-10-6	MARATHON OIL CORP		09/14/2021	GOLDMAN, SACHS & CO.	500.000	5,862		3,222	3,335	(113)			(113)		3,222		2,640	2,640	60		
566330-10-6	MARCUS CORP		09/14/2021	GOLDMAN, SACHS & CO.	101.000	1,641		2,006							2,006		(365)	(365)			
57772K-10-1	MAXIM INTEGRATED PRODUCTS		08/26/2021	MERGER	4,082.000	430,393		263,697	361,869	(98,172)			(98,172)		263,697		166,696	166,696			
58039P-10-7	MCEWEN MINING INC		09/14/2021	GOLDMAN, SACHS & CO.	512.000	596		501	504	(3)			(3)		501		95	95			
584021-10-9	MEDALLIA INC		07/28/2021	Various	3,969.000	134,214		81,738	131,850	(48,860)			(48,860)		81,738		52,476	52,476			
G59665-10-2	MEIRAGTX HOLDINGS PLC		09/14/2021	GOLDMAN, SACHS & CO.	359.000	4,529		4,915							4,915		(386)	(386)			
SBNR5M-Z7-6	MELROSE INDUSTRIES PLC	B	09/14/2021	DISTRIBUTION	0.000	13,479		13,392							13,392	87		87			
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	08/31/2021	EXCHANGE	190,354.500	433,987		426,194	157,884	(56,376)			(56,376)	(5,625)	426,194	7,793		7,793	688		
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	07/02/2021	GOLDMAN, SACHS & CO.	21,695.000	232,815		216,149							216,149	(2,953)	19,619	16,666			
59045L-10-6	MERSANA THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	329.000	2,959		4,468							4,468		(1,508)	(1,508)			
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		08/05/2021	BANK OF AMERICA/MERRILL LYNCH	47,745.000	1,944,550		1,381,803	1,276,070	(121,762)			(121,762)		1,381,803		562,747	562,747	68,097		
600544-10-0	MILLER HERMAN, INC.		09/14/2021	Various	230.520	9,336		10,189							10,189		(853)	(853)			
55306N-10-4	MKS INSTRUMENTS		09/30/2021	NATIONAL BANK OF CANADA	1,400.000	211,489		113,470	210,630	(97,160)			(97,160)		113,470		98,019	98,019	896		
SB0BV8-96-9	MOBIMO HOLDING AG-REG	B	07/16/2021	DISTRIBUTION	0.000	141		137							137	5		5			
60786M-10-5	MOELIS ORD CLASS A		09/02/2021	Various	716.000	43,196		20,120	33,480	(13,361)			(13,361)		20,120		23,076	23,076	2,505		
608550-10-9	MOLECULAR TEMPLATES INC		09/14/2021	GOLDMAN, SACHS & CO.	369.000	2,131		2,886							2,886		(755)	(755)			
609839-10-5	MONOLITHIC POWER SYSTEMS		09/14/2021	GOLDMAN, SACHS & CO.	20.000	9,909		3,349	7,325	(3,975)			(3,975)		3,349		6,560	6,560	34		
610236-10-1	MONRO MUFFLER BRAKE INC		09/14/2021	GOLDMAN, SACHS & CO.	35.000	1,923		2,170							2,170		(246)	(246)	25		
617700-10-9	MORNINGSTAR INC		09/16/2021	Various	177.000	47,664		20,576	40,988	(20,412)			(20,412)		20,576		27,087	27,087	167		
62878D-10-0	N-ABLE INC		09/14/2021	Various	69.500	993		1,083							1,083		(90)	(90)			
63633D-10-4	NATIONAL HEALTH INVESTORS		09/14/2021	GOLDMAN, SACHS & CO.	86.000	4,990		4,676	5,949	(1,273)			(1,273)		4,676		315	315	267		
635906-10-0	NATIONAL HEALTHCARE CORP		09/14/2021	GOLDMAN, SACHS & CO.	15.000	1,026		933	996	(63)			(63)		933		93	93	23		
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		07/01/2021	MERGER	56.000	2,492		2,472							2,472		20	20			
63947U-10-7	NCINO INC		09/14/2021	GOLDMAN, SACHS & CO.	76.000	5,627		4,484							4,484		1,143	1,143			
62886E-10-8	NCR CORP.		09/14/2021	GOLDMAN, SACHS & CO.	111.000	4,310		5,063							5,063		(753)	(753)			
64157F-10-3	NEVRO CORP		09/14/2021	GOLDMAN, SACHS & CO.	49.000	6,025		4,899	8,482	(3,583)			(3,583)		4,899		1,126	1,126			
G6518L-10-8	NIELSEN HOLDINGS PLC		09/14/2021	GOLDMAN, SACHS & CO.	575.000	11,474		12,886							12,886		(1,412)	(1,412)	104		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SB98BC-67-1	NIPPON PROLOGIS REIT INC	B	08/13/2021	DISTRIBUTION	0.000	651		660							660	(10)		(10)			
655664-10-0	NORDSTROM INC		09/14/2021	GOLDMAN, SACHS & CO.	238.000	6,327		8,675							8,675		(2,348)	(2,348)			
66765N-10-5	NORTHWEST NATURAL HOLDING COMPANY		09/14/2021	GOLDMAN, SACHS & CO.	33.000	1,588		1,518	1,518						1,518		71	71	48		
G66721-10-4	NORWEGIAN CRUISE LINE		09/14/2021	GOLDMAN, SACHS & CO.	143.000	3,541		4,008							4,008		(466)	(466)			
SBNH7Q-17-4	NORWEGIAN FINANS HOLDING	B	07/23/2021	EXCHANGE	411.000	3,112		2,956	3,511	(257)			(257)	(298)	2,956	156		156	185		
670002-40-1	NOVAVAX INC		09/14/2021	GOLDMAN, SACHS & CO.	8.000	1,874		770	892	(122)			(122)		770		1,104	1,104			
G6674U-10-8	NOVOCURE LTD		09/14/2021	GOLDMAN, SACHS & CO.	8.000	1,009		474	1,384	(910)			(910)		474		534	534			
67066G-10-4	NVIDIA CORP		08/26/2021	DIRECT	25,035.000	5,524,724		4,956,429							4,956,429		568,295	568,295			
68213N-10-9	OMNICELL INC		07/12/2021	MORGAN STANLEY	269.000	41,020		17,641	32,285	(14,644)			(14,644)		17,641		23,379	23,379			
68339B-10-4	ON24 INC		09/14/2021	GOLDMAN, SACHS & CO.	116.000	2,360		3,669							3,669		(1,309)	(1,309)			
68235P-10-8	ONE GAS INC		09/14/2021	GOLDMAN, SACHS & CO.	37.000	2,472		2,742							2,742		(270)	(270)	21		
69007J-10-6	OUTFRONT MEDIA INC		08/06/2021	Various	717.000	17,519		10,088	14,025	(3,937)			(3,937)		10,088		7,431	7,431			
690145-10-7	OUTSET MEDICAL INC		09/14/2021	GOLDMAN, SACHS & CO.	9.000	455		422							422		33	33			
690370-10-1	OVERSTOCKCOM INC		09/14/2021	GOLDMAN, SACHS & CO.	89.000	6,175		5,936	240						5,936		240	240			
69404D-10-8	PACIFIC BIOSCIENCES CAL		09/14/2021	GOLDMAN, SACHS & CO.	201.000	5,659		615	5,214	(4,599)			(4,599)		615		5,044	5,044			
700517-10-5	PARK HOTELS RESORTS INC		09/29/2021	GOLDMAN, SACHS & CO.	14,546.000	287,781		264,901							264,901		22,880	22,880			
702712-10-0	PASSAGE BIO INC		09/14/2021	GOLDMAN, SACHS & CO.	319.000	3,415		4,224							4,224		(809)	(809)			
70435P-10-2	PAYCOR HCM INC		07/21/2021	NATIONAL BANK OF CANADA	100.000	2,849		2,300							2,300		549	549			
69318G-10-6	PBF ENERGY INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	837.000	8,215		9,311							9,311		(1,096)	(1,096)			
G8295T-21-3	PENNON GROUP PLC	B	07/05/2021	EXCHANGE	226.000	4,969		4,470	3,974	407			407	(407)	4,470	498		498	1,688		
71363P-10-6	PERDOCEO EDUCATION CORP		09/14/2021	GOLDMAN, SACHS & CO.	396.000	4,164		4,669							4,669		(505)	(505)			
71375U-10-1	PERFICIENT INC		09/03/2021	Various	2,647.000	314,516		97,310	126,130	(28,820)			(28,820)		97,310		217,206	217,206			
71377A-10-3	PERFORMANCE FOOD GROUP		09/14/2021	Various	273.320	12,071		11,857	13,013	(1,156)			(1,156)		11,857		215	215			
71844V-20-1	PHILLIPS EDISON AND COMPANY INC		09/13/2021	MORGAN STANLEY	11,319.000	329,041		319,636							319,636		9,405	9,405	962		
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		09/13/2021	MORGAN STANLEY	10,965.000	187,922		177,548							177,548		10,374	10,374	6,908		
727493-10-8	PLANTRONICS INC		09/14/2021	GOLDMAN, SACHS & CO.	58.000	1,622		1,930							1,930		(308)	(308)			
72919P-20-2	PLUG POWER INC.		09/14/2021	GOLDMAN, SACHS & CO.	107.000	2,638		379	3,628	(3,250)			(3,250)		379		2,259	2,259			
73739W-10-4	POSHMARK INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	143.000	3,597		6,146							6,146		(2,549)	(2,549)			
739276-10-3	POWER INTEGRATIONS INC		08/27/2021	Various	1,227.000	126,158		54,190	100,442	(46,252)			(46,252)		54,190		71,967	71,967	319		
73943T-10-3	PQ GROUP HOLDINGS INC		08/03/2021	EXCHANGE	9,904.000	101,615		101,615	141,231	(39,616)			(39,616)		101,615						
69354M-10-8	PRA HEALTH SCIENCES INC		07/01/2021	MERGER	239.000	40,394		21,332	29,980	(8,648)			(8,648)		21,332		19,062	19,062			
74006W-10-8	PRAXIS PRECISION MEDICINES INC		09/14/2021	GOLDMAN, SACHS & CO.	5.000	101		91							91		10	10			
SB1QF5-B5-9	PREMIER GOLD MINES LTD	B	07/01/2021	Various	0.000	1,365			4,354	(654)			(654)	(74)		(44)	1,409	1,365			
74051N-10-2	PREMIER INC CLASS A		09/03/2021	Various	2,956.000	108,661		106,693	33,836	(2,323)			(2,323)		106,693		1,968	1,968	679		
74340W-10-3	PROLOGIS INC		09/29/2021	GOLDMAN, SACHS & CO.	1,988.000	250,661		194,486							194,486		56,175	56,175	3,757		
743424-10-3	PROOFPOINT INC		09/01/2021	MERGER	172.000	30,272		26,406	818	(203)			(203)		26,406		3,866	3,866			
743606-10-5	PROSPERITY BANCSHARES INC		09/14/2021	GOLDMAN, SACHS & CO.	185.000	12,128		11,624	12,832	(1,208)			(1,208)		11,624		504	504	272		
743713-10-9	PROTO LABS INC		09/14/2021	GOLDMAN, SACHS & CO.	42.000	2,894		3,246	6,443	(3,197)			(3,197)		3,246		(352)	(352)			
74374N-10-2	PROVENTION BIO INC		09/14/2021	GOLDMAN, SACHS & CO.	597.000	3,710		5,033							5,033		(1,322)	(1,322)			
74587V-10-7	PUMA BIOTECHNOLOGY INC		09/14/2021	GOLDMAN, SACHS & CO.	184.000	1,250		1,689							1,689		(439)	(439)			
74736L-10-9	Q2 HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	54.000	4,536		4,419	6,833	(2,413)			(2,413)		4,419		116	116			
74736A-10-3	QTS REALTY REIT CLASS A INC TRUST		09/01/2021	MERGER	166.000	12,948		9,630	10,272	(642)			(642)		9,630		3,318	3,318	244		
G73268-10-7	QUOTIENT LTD		09/14/2021	GOLDMAN, SACHS & CO.	818.000	2,237		2,666	2,615	(1,099)			(1,099)		2,666		(429)	(429)			
74915M-10-0	QURATE RETAIL INC SERIES A		09/14/2021	GOLDMAN, SACHS & CO.	70.000	718		304	768	(464)			(464)		304		414	414			
750469-20-7	RADIUS HEALTH INC		09/14/2021	GOLDMAN, SACHS & CO.	117.000	1,449		2,134							2,134		(685)	(685)			
753422-10-4	RAPID7 INC		08/10/2021	Various	1,210.000	132,225		53,907	109,094	(55,187)			(55,187)		53,907		78,318	78,318			
75524B-10-4	RBC BEARING INS		08/23/2021	Various	235.000	55,626		27,959	42,074	(14,115)			(14,115)		27,959		27,667	27,667			
756109-10-4	REALTY INCOME CORP		08/05/2021	Various	9,573.000	657,920		561,464	595,153	(33,689)			(33,689)		561,464		96,456	96,456	16,672		
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	36.000	3,831		4,587							4,587		(756)	(756)			
758075-40-2	REDWOOD TRUST INC		09/14/2021	GOLDMAN, SACHS & CO.	72.000	908		708							708		199	199	24		
76029L-10-0	REPAY HOLDINGS CORP CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	178.000	3,951		4,149							4,149		(199)	(199)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76155X-10-0	REVOLUTION MEDICINES INC		09/14/2021	GOLDMAN, SACHS & CO.	59.000	1,743		1,798							1,798		(55)	(55)			
F7782J-36-6	REXEL S.A.	B	07/01/2021	DISTRIBUTION	0.000	347		325							325	22		22			
76169B-10-2	REXNORD CORP		07/20/2021	Various	1,798.000	90,154		40,761	71,003	(30,242)			(30,242)		40,761		49,393	49,393	324		
Q7262X-15-6	Rights on POINTSBET HOLDINGS RIGHTS LTD	B	08/20/2021	DIRECT	0.000	31											31	31			
767754-87-2	RITE AID CORP		09/14/2021	GOLDMAN, SACHS & CO.	72.000	1,236		1,174							1,174		62	62			
SB1N9N-12-1	ROXGOLD INC.	B	07/06/2021	MERGER	1,933.000	2,968		2,107							2,107	30	831	861			
780287-10-8	ROYAL GOLD INC		09/14/2021	GOLDMAN, SACHS & CO.	7.000	765		745	745						745		20	20	6		
78573L-10-6	SABRA HEALTHCARE REIT INC		07/02/2021	GOLDMAN, SACHS & CO.	24,151.000	442,012		349,858	333,608	(68,854)			(68,854)		349,858		92,154	92,154	14,491		
78573M-10-4	SABRE CORPORATION		09/14/2021	GOLDMAN, SACHS & CO.	377.000	4,232		4,241	4,532	(290)			(290)		4,241		(9)	(9)			
78667J-10-8	SAGE THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	84.000	3,662		4,259	7,267	(3,008)			(3,008)		4,259		(597)	(597)			
79466L-30-2	SALESFORCE.COM INC		08/02/2021	VARIOUS	0.180	49		44							44		5	5			
800013-10-4	SANDERSON FARMS INC		09/29/2021	Various	1,418.000	271,572		170,642	174,240	(16,456)			(16,456)		170,642		100,930	100,930	1,872		
800677-10-6	SANGAMO BIOSCIENCIES INC		09/14/2021	GOLDMAN, SACHS & CO.	257.000	2,348		2,853							2,853		(506)	(506)			
806037-10-7	SCANSOURCE INC		09/14/2021	GOLDMAN, SACHS & CO.	17.000	582		337	448	(111)			(111)		337		245	245			
80810D-10-3	SCHRODINGER INC		09/14/2021	GOLDMAN, SACHS & CO.	29.000	1,784		2,018	2,296	(278)			(278)		2,018		(234)	(234)			
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		09/14/2021	GOLDMAN, SACHS & CO.	28.000	953		974	1,126	(152)			(152)		974		(21)	(21)	37		
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		09/14/2021	GOLDMAN, SACHS & CO.	37.000	3,131		3,093	3,502	(78)			(78)		3,093		38	38	41		
80874P-10-9	SCIENTIFIC GAMES CORP		09/14/2021	GOLDMAN, SACHS & CO.	103.000	7,712		6,869							6,869		843	843			
810186-10-6	SCOTTS MIRACLE GRO CO		09/14/2021	GOLDMAN, SACHS & CO.	5.000	725		672	996	(323)			(323)		672		52	52	10		
G80277-14-1	SEGRO REIT PLC	B	09/13/2021	MORGAN STANLEY	8,399.000	147,732		99,445	108,794	(5,430)			(5,430)	(3,920)	99,445	5,121	43,167	48,288	2,268		
816307-30-0	SELECTQUOTE INC		09/03/2021	Various	13,776.000	135,423		217,005	136,680	(10,202)			(10,202)		217,005		(81,583)	(81,583)			
82312B-10-6	SHENANDOAH TELECOMMUN CO		09/14/2021	GOLDMAN, SACHS & CO.	114.000	3,301		5,362	1,384						5,362		(2,061)	(2,061)	2,138		
825690-10-0	SHUTTERSTOCK INC		07/09/2021	NATIONAL BANK OF CANADA	509.000	51,807		24,256	36,495	(12,239)			(12,239)		24,256		27,551	27,551	214		
S73917-63-5	SIEGFRIED HOLDING AG	B	07/09/2021	DISTRIBUTION	0.000	33		32							32	1		1			
826917-10-6	SIGA TECHNOLOGIES INC		09/14/2021	GOLDMAN, SACHS & CO.	116.000	759		661	843	(182)			(182)		661		98	98			
82669G-10-4	SIGNATURE BK NEW YORK NY		09/27/2021	Various	250.000	64,775		20,407	33,823	(13,416)			(13,416)		20,407		44,368	44,368	387		
G81276-10-0	SIGNET JEWELERS LTD	C	09/14/2021	GOLDMAN, SACHS & CO.	91.000	7,024		6,061							6,061		963	963			
82710M-10-0	SILK ROAD MEDICAL INC		09/14/2021	GOLDMAN, SACHS & CO.	5.000	290		239	315	(65)			(65)		239		51	51			
82835W-10-8	SILVERBACK THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	68.000	1,107		1,704							1,704		(597)	(597)			
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		09/14/2021	GOLDMAN, SACHS & CO.	63.000	2,619		2,727							2,727		(107)	(107)			
83067L-10-9	SKILLZ INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	985.000	10,722		14,526							14,526		(3,804)	(3,804)			
83088V-10-2	SLACK TECHNOLOGIES CLASS A INC		07/21/2021	MERGER	4,255.000	193,931		179,304	65,725						179,304		14,627	14,627			
G8232Y-10-1	SMART GLOBAL HOLDINGS INC		08/24/2021	DIRECT	1,572.000	68,344		78,993							78,993		(10,649)	(10,649)			
83192H-10-6	SMILEDIRECTCLUB INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	570.000	3,280		4,418							4,418		(1,137)	(1,137)			
83417Q-10-5	SOLARWINDS CORP		08/02/2021	Various	69.500	2,291		2,291							2,291						
SBG0WN-L9-2	SOSILA LOGISTICS REIT INC	B	08/13/2021	DISTRIBUTION	0.000	7		7							7						
838518-10-8	SOUTH JERSEY INDUSTRIES INC		09/14/2021	GOLDMAN, SACHS & CO.	74.000	1,718		1,915							1,915		(198)	(198)	23		
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	968.000	2,076		3,156	3,301	(97)			(97)		3,156		(1,079)	(1,079)			
84857L-10-1	SPIRE INC		09/14/2021	GOLDMAN, SACHS & CO.	42.000	2,640		2,686	2,690	(3)			(3)		2,686		(46)	(46)	82		
85209W-10-9	SPROUT SOCIAL INC CLASS A		07/09/2021	MORGAN STANLEY	350.000	31,542		9,450	15,894	(6,444)			(6,444)		9,450		22,092	22,092			
78469X-10-7	SPX FLOW INC		08/19/2021	Various	2,323.000	180,609		63,231	134,641	(71,410)			(71,410)		63,231		117,378	117,378	418		
S07291-01-6	ST.MODWEN PROPERTIES	B	08/06/2021	MERGER	600.000	4,659		2,532	3,281	(469)			(469)	(280)	2,532	272	1,855	2,127	32		
855707-10-5	STATE AUTO FINANCIAL CORP		09/14/2021	GOLDMAN, SACHS & CO.	43.000	2,194		592	763	(171)			(171)		592		1,602	1,602	13		
85914M-10-7	STEPSTONE GROUP INC CLASS A		08/11/2021	Various	396.000	18,796		7,128	15,761	(8,633)			(8,633)		7,128		11,668	11,668	55		
G8473T-10-0	STERIS		09/14/2021	GOLDMAN, SACHS & CO.	23.000	4,966		4,334							4,334		633	633	10		
85917A-10-0	STERLING BANCORP		08/25/2021	Various	17,081.000	394,222		220,159	241,543	(101,158)			(101,158)		220,159		174,063	174,063	2,862		
85917T-10-9	STERLING CHECK CORP		09/24/2021	MORGAN STANLEY	1,016.000	27,189		23,368							23,368		3,821	3,821			
86150R-10-7	STOKE THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	17.000	407		405	1,053	(648)			(648)		405		2	2			
866674-10-4	SUN COMMUNITIES		08/26/2021	BANK OF AMERICA/MERRILL LYNCH	889.000	175,774		110,992	135,084	(24,092)			(24,092)		110,992		64,782	64,782	2,178		
78486Q-10-1	SVB FINANCIAL GROUP		09/14/2021	Various	34.060	19,905		19,240							19,240		665	665			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
871237-10-3	SYKES ENTERPRISES INC		08/30/2021	MERGER	134.000	7,236		3,657	5,048	(1,391)			(1,391)		3,657		3,579	3,579			
873379-10-1	TABULA RASA HEALTHCARE INC		09/14/2021	GOLDMAN, SACHS & CO.	94.000	2,707		3,870							3,870		(1,163)	(1,163)			
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY INC		09/14/2021	GOLDMAN, SACHS & CO.	80.000	3,340		4,121							4,121		(781)	(781)			
S57356-31-3	TAG IMMOBILIEN AG	B	09/02/2021	Various	22,705.000	755,909		710,233							710,233	(9,952)	55,628	45,676	12,205		
87724P-10-6	TAYLOR MORRISON HOME CORP		09/14/2021	GOLDMAN, SACHS & CO.	103.000	2,689		2,600	1,052	(43)			(43)		2,600		89	89			
87808K-10-6	TCR2 THERAPEUTICS INC		09/24/2021	Various	9,429.000	84,175		145,191	123,720	(7,887)			(7,887)		145,191		(61,017)	(61,017)			
G87110-10-5	TECHNIPFMC PLC	D	09/14/2021	GOLDMAN, SACHS & CO.	371.000	2,543		2,864							2,864		(321)	(321)			
87874R-10-0	TECHTARGET		09/14/2021	GOLDMAN, SACHS & CO.	2.000	170		139							139		31	31			
88160R-10-1	TESLA INC		08/26/2021	DIRECT	4,600.000	3,225,336		3,097,962							3,097,962		127,374	127,374			
88322Q-10-8	TG THERAPEUTICS INC		09/14/2021	Various	6,562.000	175,122		159,120	170,053	(82,701)			(82,701)		159,120		16,001	16,001			
88339P-10-1	THE REALREAL INC		09/14/2021	GOLDMAN, SACHS & CO.	304.000	4,011		5,022							5,022		(1,011)	(1,011)			
88338N-10-7	THERAPEUTICSMD INC		09/14/2021	GOLDMAN, SACHS & CO.	2,723.000	1,967		3,222							3,222		(1,255)	(1,255)			
G8807B-10-6	THERAVANCE BIOPHARMA INC		09/14/2021	Various	14,681.000	125,088		205,701	109,925	(13,749)			(13,749)		205,701		(80,612)	(80,612)			
88688T-10-0	TILRAY INC CLASS	A	09/14/2021	GOLDMAN, SACHS & CO.	341.000	4,002		6,021							6,021		(2,020)	(2,020)			
891092-10-8	TORO CO.		08/30/2021	Various	570.000	63,854		37,101	54,059	(16,958)			(16,958)		37,101		26,753	26,753	449		
89269P-10-3	TRAEGER INC		07/29/2021	JEFFERIES & COMPANY, INC.	1,291.000	29,172		23,238							23,238		5,934	5,934			
89374L-10-4	TRANSLATE BIO INC		09/16/2021	MERGER	283.000	10,754		3,445	5,216	(1,771)			(1,771)		3,445		7,309	7,309			
H8817H-10-0	TRANSOCEAN INC	D	09/14/2021	GOLDMAN, SACHS & CO.	2,377.000	8,379		8,442							8,442		(63)	(63)			
894650-10-0	TREDEGAR CO.		09/14/2021	GOLDMAN, SACHS & CO.	39.000	484		520	651	(131)			(131)		520		(36)	(36)	14		
89469A-10-4	TREEHOUSE FOODS INC		09/14/2021	GOLDMAN, SACHS & CO.	93.000	3,682		4,140							4,140		(458)	(458)			
896288-10-7	TRINET GROUP INC		08/31/2021	MORGAN STANLEY	1,201.000	109,914		45,230	96,801	(51,571)			(51,571)		45,230		64,684	64,684			
896945-20-1	TRIPADVISOR INC		09/14/2021	GOLDMAN, SACHS & CO.	121.000	4,290		4,876							4,876		(586)	(586)			
898697-20-6	TUCOWS INC		09/14/2021	GOLDMAN, SACHS & CO.	4.000	296		290	296	(6)			(6)		290		6	6			
S33024-80-3	UDG HEALTHCARE COMPANY	B	08/31/2021	MERGER	894.000	13,288		7,875	9,532	(680)			(680)	(977)	7,875	959	4,454	5,413	110		
902653-10-4	UDR INC		07/02/2021	GOLDMAN, SACHS & CO.	3,366.000	167,868		111,792	129,355	(17,563)			(17,563)		111,792		56,076	56,076	2,432		
N90064-10-1	UNIQURE NV	D	09/14/2021	GOLDMAN, SACHS & CO.	31.000	1,128		955							955		173	173			
909214-30-6	UNISYS CORP		09/14/2021	GOLDMAN, SACHS & CO.	88.000	2,050		2,160							2,160		(110)	(110)			
91332U-10-1	UNITY SOFTWARE INC		07/01/2021	Various	0.000										(94,389)		94,389	94,389			
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		09/14/2021	GOLDMAN, SACHS & CO.	83.000	4,799		5,109							5,109		(309)	(309)	58		
91688F-10-4	UPWORK INC		09/14/2021	GOLDMAN, SACHS & CO.	44.000	2,055		1,970							1,970		85	85			
92240M-10-8	VECTOR GROUP LTD		09/14/2021	GOLDMAN, SACHS & CO.	221.000	2,748		3,017							3,017		(269)	(269)	133		
92259F-10-1	VELODYNE LIDAR INC		09/14/2021	GOLDMAN, SACHS & CO.	649.000	4,098		6,827							6,827		(2,729)	(2,729)			
92276F-10-0	VENTAS INC		07/02/2021	GOLDMAN, SACHS & CO.	6,136.000	351,337		189,341	300,909	(111,568)			(111,568)		189,341		161,995	161,995	8,284		
92339V-30-8	VEREIT INC		09/13/2021	Various	6,652.000	324,779		239,811							239,811		84,968	84,968	6,146		
92538J-10-6	VERTEX INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	39.000	723		739							739		(16)	(16)			
925550-10-5	VIAVI SOLUTIONS INC		09/14/2021	GOLDMAN, SACHS & CO.	133.000	2,139		2,088							2,088		51	51			
925652-10-9	VICI PPTYS INC		09/29/2021	GOLDMAN, SACHS & CO.	38,933.000	1,121,936		933,018	992,792	(59,774)			(59,774)		933,018		188,918	188,918	38,544		
926400-10-2	VICTORIAS SECRET AND CO		08/23/2021	VARIOUS	0.330	19		3							3		16	16			
92766K-10-6	VIRGIN GALACTIC HOLDINGS INC SHS C		09/14/2021	GOLDMAN, SACHS & CO.	226.000	5,423		7,078							7,078		(1,655)	(1,655)			
92847W-10-3	VITAL FARMS INC		09/14/2021	GOLDMAN, SACHS & CO.	206.000	3,600		4,112							4,112		(512)	(512)			
F97982-10-6	VIVENDI EUR5.50	B	09/21/2021	DISTRIBUTION	0.000	463,748		463,748							463,748				(145,712)		
SB3WS5-W9-8	VOCUS GROUP LTD	B	07/22/2021	MERGER	1,564.000	6,351		3,162	4,876	(1,168)			(1,168)	(545)	3,162	245	2,945	3,189			
92918V-10-9	VROOM INC		09/14/2021	GOLDMAN, SACHS & CO.	236.000	5,802		9,497							9,497		(3,695)	(3,695)			
38388F-10-8	W R GRACE & CO NEW		09/22/2021	MERGER	296.000	20,720		11,730	16,227	(4,497)			(4,497)		11,730		8,990	8,990	98		
G94787-10-1	WATFORD HOLDINGS LTD		07/01/2021	MERGER	245.000	8,575		3,623	8,477	(4,854)			(4,854)		3,623		4,952	4,952			
948741-10-3	WEINGARTEN REALTY		08/04/2021	MERGER	800.000	24,896		13,579	17,336	(3,757)			(3,757)		13,579		11,317	11,317	976		
949090-10-4	WELBILT INC		08/25/2021	Various	10,117.000	235,698		76,593	115,526	(70,629)			(70,629)		76,593		159,105	159,105			
95058W-10-0	WENDY'S COMPANY (THE)		09/14/2021	GOLDMAN, SACHS & CO.	71.000	1,594		1,645							1,645		(51)	(51)	16		
957638-10-9	WESTERN ALLIANCE BANCORP		09/27/2021	Various	318.000	33,259		9,734	19,064	(9,330)			(9,330)		9,734		23,525	23,525	226		
968223-20-6	WILEY JOHN & SONS INC		09/14/2021	GOLDMAN, SACHS & CO.	34.000	1,931		2,046							2,046		(115)	(115)	12		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		09/29/2021	NATIONAL BANK OF CANADA	1,390.000	44,167		14,081	32,206	(18,126)			(18,126)		14,081		30,086	30,086			
98262P-10-1	WW INTERNATIONAL INC		09/14/2021	GOLDMAN, SACHS & CO.	56.000	1,171		1,609	586	(133)			(133)		1,609		(439)	(439)			
98400H-10-2	XBIOTECH INC		09/14/2021	GOLDMAN, SACHS & CO.	53.000	816		878							878		(61)	(61)	111		
9837FR-10-0	XL FLEET CORP CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	1,717.000	10,602		11,251							11,251		(649)	(649)			
98936J-10-1	ZENDESK INC		09/14/2021	GOLDMAN, SACHS & CO.	67.000	7,738		4,289	9,589	(5,300)			(5,300)		4,289		3,449	3,449			
98978L-20-4	ZOGENIX INC		09/14/2021	GOLDMAN, SACHS & CO.	369.000	5,393		6,376	100	(10)			(10)		6,376		(983)	(983)			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						45,401,551	XXX	37,630,378	14,940,092	(3,166,206)	(3)		(3,166,209)	(125,676)	37,519,028	65,931	7,816,592	7,882,523	102,220,998	XXX	XXX
BAS15Q-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)	B	07/22/2021	DISTRIBUTION	0.000	868,228		900,771							900,771	(32,543)		(32,543)			
BASORM-DA-3	HOME PARTNERS OF AMERICA INC		07/21/2021	DIRECT	31,250.002	82,031,255		44,118,763	35,940,625	(9,690,625)			(9,690,625)		44,118,763		37,912,492	37,912,492			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						82,899,483	XXX	45,019,534	35,940,625	(9,690,625)			(9,690,625)		45,019,534	(32,543)	37,912,492	37,879,949		XXX	XXX
BAS000-FJ-1	NBINVAP2 LLC (TRIBUNE)		08/13/2021	DISTRIBUTION	0.000			305,599							305,599						
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other							XXX	305,599							305,599					XXX	XXX
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/23/2021	Various	2,576.000	570,924		533,481	50,387	(20,971)			(20,971)		533,481		37,443	37,443	593		
9499999. Subtotal - Common Stocks - Mutual Funds						570,924	XXX	533,481	50,387	(20,971)			(20,971)		533,481		37,443	37,443	593	XXX	XXX
9799997. Total - Common Stocks - Part 4						128,871,958	XXX	83,488,993	50,931,104	(12,877,802)	(3)		(12,877,805)	(125,676)	83,377,643	33,388	45,766,527	45,799,915	102,221,590	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						128,871,958	XXX	83,488,993	50,931,104	(12,877,802)	(3)		(12,877,805)	(125,676)	83,377,643	33,388	45,766,527	45,799,915	102,221,590	XXX	XXX
9899999. Total - Preferred and Common Stocks						128,958,106	XXX	83,567,743	51,009,854	(12,877,802)	(3)		(12,877,805)	(125,676)	83,456,393	33,388	45,773,925	45,807,313	102,224,543	XXX	XXX
9999999 - Totals						6,274,177,540	XXX	6,137,829,280	4,714,223,343	(5,937,334)	(20,371,407)		(26,308,741)	(125,676)	6,058,279,114	33,388	215,891,538	215,924,926	228,925,342	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
CALL OPTION ON DEC21 SPX @3350	PENDING - CALL OPTION ON DEC21 SPX @3350, effective 12/18/2020, attached to Cash Security - (9128282U3)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/18/2020	12/17/2021	9	3,338,469	3,350.00	483,552			103,140		871,920			(365,678)				
CALL OPTION ON JUN22 SPX @3800	PENDING - CALL OPTION ON JUN22 SPX @3800, effective 06/18/2021, attached to Cash Security - (912828B66)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	06/18/2021	06/17/2022	9	3,749,805	3,800.00		498,510		357,657		581,895			(140,853)				
CALL OPTION ON MAR22 SPX @3500	78482#BQ1 - CALL OPTION ON MAR22 SPX @3500, effective 03/19/2021, attached to Cash Security - (91282CAW1)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/19/2021	03/18/2022	9	3,521,790	3,500.00		522,000		242,925		774,675			(279,075)				
CALL OPTION ON MAR22 SPX @3900	78482#BR9 - CALL OPTION ON MAR22 SPX @3900, effective 03/19/2021, attached to Cash Security - (61761JVL0)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/19/2021	03/18/2022	25	9,782,750	3,900.00		779,750		362,875		1,302,375			(416,875)				
CALL OPTION ON SEP22 SPX @3975	PENIDNG - CALL OPTION ON SEP22 SPX @3975, effective 09/17/2021, attached to Cash Security - (912828YV6)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/17/2021	09/16/2022	9	3,989,691	3,975.00		601,740		583,404		497,925			(18,336)				
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants										483,552	2,402,000		1,650,002	XXX	4,028,790			(1,220,816)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										483,552	2,402,000		1,650,002	XXX	4,028,790			(1,220,816)			XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										483,552	2,402,000		1,650,002	XXX	4,028,790			(1,220,816)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										483,552	2,402,000		1,650,002	XXX	4,028,790			(1,220,816)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

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0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SINGLE NAME CDS ON LPX	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/20/2021		2,500,000	credit event/(5.0000)	(430,673)		(94,792)	(26,821)		(26,821)	25,034		64,673			3FE	0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(333,348)		(66,733)	(102,711)		(102,711)	9,408		48,809			3FE	0001
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(224,950)		(66,733)	(69,694)		(69,694)	(4,315)		32,937			4FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(267,119)		(66,733)	(91,358)		(91,358)	21,791		39,112			3FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/20/2018	12/20/2023		7,000,000	credit event/(1.0000)	289,653		(53,083)	(103,777)		(103,777)	62,161		(42,759)			2FE	0001
SINGLE NAME CDS ON ENELIM	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2018	12/20/2023		10,000,000	credit event/(1.0000)	170,399		(75,833)	(174,953)		(174,953)	43,332		(25,265)			2FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/03/2018	12/20/2023		5,000,000	credit event/(1.0000)	280,445		(37,917)	(74,126)		(74,126)	55,554		(41,696)			1FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		2,600,000	credit event/(1.0000)	113,409		(19,717)	(6,994)		(6,994)	20,553		(21,778)			3FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)	(234,885)		(94,792)	(215,060)		(215,060)	8,010		36,116			4FE	0001
SINGLE NAME CDS ON NAB	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(219,643)		(75,833)	(231,829)		(231,829)	32,410		31,494			1FE	0001
SINGLE NAME CDS ON WSTP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(209,701)		(75,833)	(224,831)		(224,831)	38,544		30,069			1FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(98,583)	(297,923)		(297,923)	13,130		73,759			3FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2019	12/20/2024		2,600,000	credit event/(5.0000)	(359,892)		(98,583)	(194,216)		(194,216)	72,388		52,299			4FE	0001
SINGLE NAME CDS ON GIS	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(31,964)		(7,583)	(25,219)		(25,219)	1,386		4,821			2FE	0001
SINGLE NAME CDS ON MDLZ	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(29,518)		(7,583)	(24,570)		(24,570)	(1,051)		4,452			2FE	0001
SINGLE NAME CDS ON DD	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/29/2020	06/20/2025		1,000,000	credit event/(1.0000)	(32,585)		(7,583)	(27,113)		(27,113)	4,046		4,915			1FE	0001
SINGLE NAME CDS ON DGX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2020	12/20/2025		1,000,000	credit event/(1.0000)	(35,103)		(7,528)	(30,799)		(30,799)	(440)		5,295			2FE	0001
SINGLE NAME CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)		(336,699)	(54,167)	(311,799)		(311,799)	(12,882)		37,783			4FE	0001
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)		(199,691)	(54,167)	(268,749)		(268,749)	(91,466)		22,408			4FE	0001
SINGLE NAME CDS ON TSN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026		1,000,000	credit event/(1.0000)		(26,972)	(5,056)	(25,775)		(25,775)	(1,399)		2,597			2FE	0001
SINGLE NAME CDS ON NEM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026		1,000,000	credit event/(1.0000)		(31,160)	(5,056)	(28,473)		(28,473)	(312)		3,000			2FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/05/2021	06/20/2026		3,600,000	credit event/(5.0000)		(280,238)	(73,000)	(152,041)		(152,041)	106,161		22,036			4FE	0001
CDS INDEX ON CDX.NA.HY.36.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	05/12/2021	06/20/2026		30,000,000	credit event/(5.0000)		(2,748,000)	(587,500)	(2,734,410)		(2,734,410)	(192,847)		206,437			4FE	0001
CDS INDEX ON CDX.NA.HY.36.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	08/11/2021	06/20/2026		30,000,000	credit event/(5.0000)		(2,754,000)	(208,333)	(2,734,410)		(2,734,410)	(57,610)		77,200			4FE	0001
CDS INDEX ON CDX.NA.IG.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/22/2021	12/20/2026		250,000,000	credit event/(1.0000)		(6,171,389)	(55,556)	(5,917,500)		(5,917,500)	227,725		26,164			2FE	0001

SCHEDULE DB - PART A - SECTION 1

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CDS INDEX ON CDX.NA.IG.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/21/2021	12/20/2026		500,000,000	credit event/(1.0000)		(11,975,730)	(152,778)	(11,835,000)		(11,835,000)	83,643		57,088			2FE	0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/29/2021	12/20/2026		30,000,000	credit event/(5.0000)		(2,824,980)	(4,167)	(2,758,170)		(2,758,170)	65,307		1,503			4FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(2,054,303)	(27,348,860)	(2,155,222)	(28,688,319)	XXX	(28,688,319)	528,260		753,467			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(2,054,303)	(27,348,860)	(2,155,222)	(28,688,319)	XXX	(28,688,319)	528,260		753,467			XXX	XXX
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security - (912828G38)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		4,500,000	1.0000/(credit event)	(137,944)		34,125	(19,948)		20,445			20,796		4,500,000	3FE	
CDS INDEX ON CDX.NA.IG.33.V1	12607@FQ8, 12607@FR6, 12607@FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	02/21/2020	12/20/2024		250,000,000	1.0000/(credit event)	6,157,089		1,895,833	4,110,637		4,675,750			(957,612)		250,000,000	2FE	
CDS INDEX ON CDX.NA.IG.33.V1	12607@FQ8, 12607@FR6, 12607@FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	02/21/2020	12/20/2024		250,000,000	1.0000/(credit event)	6,163,609		1,895,833	4,114,990		4,675,750			(958,626)		250,000,000	2FE	
CDS INDEX ON CDX.NA.IG.33.V1	12607@FQ8, 12607@FR6, 12607@FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	03/04/2020	12/20/2024		250,000,000	1.0000/(credit event)	5,090,008		1,895,833	3,419,895		4,675,750			(796,697)		250,000,000	2FE	
1189999999. Subtotal - Swaps - Replication - Credit Default										17,272,762		5,721,625	11,625,574	XXX	14,047,695			(2,692,139)		754,500,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										17,272,762		5,721,625	11,625,574	XXX	14,047,695			(2,692,139)		754,500,000	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default										15,218,459	(27,348,860)	3,566,403	(17,062,746)	XXX	(14,640,624)	528,260		(1,938,672)		754,500,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										15,218,459	(27,348,860)	3,566,403	(17,062,746)	XXX	(14,640,624)	528,260		(1,938,672)		754,500,000	XXX	XXX
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		17,924,212	(0.70581 EUR) / 1 USD				3,056,359		3,056,359		927,010			109,009		0002
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		2,524,387	(0.73403 EUR) / 1 USD				347,103		347,103		135,715			15,352		0002
FX FORWARD (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		9,524,735	(0.74595 EUR) / 1 USD				1,176,918		1,176,918		520,277			57,926		0002
FX FORWARD (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		3,999,572	(0.74657 EUR) / 1 USD				491,269		491,269		218,653			24,324		0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		13,902,695	(0.75524 EUR) / 1 USD				1,481,824		1,481,824		770,809			99,178		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,429,131	(0.70762 GBP) / 1 USD				216,573		216,573		107,261			31,596		0002
FX FORWARD (0.7801 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		1,307,990	(0.78008 EUR) / 1 USD				109,391		109,391		74,679			7,955		0002

SCHEDULE DB - PART A - SECTION 1

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FX FORWARD 0.8081 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		480,490	0.80813 EUR / (1 USD)				(24,421)		(24,421)		(28,409)			2,922		0002
FX FORWARD (0.8006 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		394,840	(0.80060 EUR) / 1 USD				21,090		21,090		23,249			2,817		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		592,815	0.73188 GBP / (1 USD)				(9,819)		(9,819)		(14,886)			4,229		0002
FX FORWARD (0.749 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		2,961,449	(0.74903 GBP) / 1 USD				(23,414)		(23,414)		60,195			15,997		0002
FX FORWARD (0.8158 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		8,876,594	(0.81578 EUR) / 1 USD				401,969		401,969		529,822			47,948		0002
FX FORWARD (0.771 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2019	01/31/2023		20,104,672	(0.77096 GBP) / 1 USD				(743,255)		(743,255)		438,845			116,233		0002
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		534,205	(0.82178 EUR) / 1 USD				20,452		20,452		32,114			2,886		0002
FX FORWARD (0.7767 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		94,764	(0.77666 GBP) / 1 USD				(4,264)		(4,264)		1,993			512		0002
FX FORWARD (0.7944 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	11/30/2022		101,970	(0.79435 GBP) / 1 USD				(7,010)		(7,010)		2,190			551		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		86,419	0.82157 EUR / (1 USD)				(2,491)		(2,491)		(5,226)			616		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	11/30/2022		748,531	(0.84031 EUR) / 1 USD				12,464		12,464		45,991			4,043		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		236,710	(0.78999 GBP) / 1 USD				(14,414)		(14,414)		6,450			1,689		0002
FX FORWARD 0.8314 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	03/24/2023		582,126	0.83143 EUR / (1 USD)				(13,720)		(13,720)		(35,400)			3,540		0002
FX FORWARD (0.793 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2019	09/30/2022		27,874,611	(0.79301 GBP) / 1 USD				(1,877,613)		(1,877,613)		575,145			139,373		0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023		4,031,944	0.83408 EUR / (1 USD)				(82,507)		(82,507)		(245,964)			24,521		0002
FX FORWARD (0.78 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	11/30/2022		437,163	(0.78002 GBP) / 1 USD				(21,646)		(21,646)		9,229			2,361		0002
FX FORWARD (0.8482 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2019	11/30/2022		19,159,283	(0.84815 EUR) / 1 USD				143,656		143,656		1,187,917			103,492		0002
FX FORWARD 0.7578 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/26/2019	01/31/2023		2,045,367	0.75781 GBP / (1 USD)				39,532		39,532		(43,920)			11,825		0002
FX FORWARD (0.7417 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		1,016,558	(0.74171 GBP) / 1 USD				1,948		1,948		20,474			5,491		0002
FX FORWARD (0.8512 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		2,711,377	(0.85122 EUR) / 1 USD				10,596		10,596		168,707			14,646		0002
FX FORWARD 0.7964 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		217,229	0.79639 GBP / (1 USD)				15,530		15,530		(4,676)			1,173		0002
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		235,843	0.79289 GBP / (1 USD)				15,274		15,274		(6,452)			1,682		0002
FX FORWARD 0.8691 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		610,976	0.86910 EUR / (1 USD)				10,362		10,362		(38,797)			3,300		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		1,393,251	0.85770 EUR / (1 USD)				18,854		18,854		(88,070)			9,939		0002
FX FORWARD 0.865 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	03/24/2023		2,527,235	0.86497 EUR / (1 USD)				39,600		39,600		(159,822)			15,370		0002
FX FORWARD (0.9044 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/29/2022		16,551,472	(0.90440 EUR) / 1 USD				(873,995)		(873,995)		1,088,884			62,922		0002
FX FORWARD (0.906 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/29/2022		2,650,037	(0.90602 EUR) / 1 USD				(144,937)		(144,937)		174,645			10,074		0002
FX FORWARD (0.8186 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/22/2020	09/30/2022		875,888	(0.81859 GBP) / 1 USD				(89,108)		(89,108)		18,612			4,379		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.7854 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		3,001,144	(0.78536 GBP) / 1 USD				(170,113)		(170,113)		63,764			16,211		0002
FX FORWARD (0.8586 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	10/13/2023		1,849,522	(0.85860 EUR) / 1 USD				(26,965)		(26,965)		117,037			13,194		0002
FX FORWARD 0.7812 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2020	10/13/2023		424,998	0.78118 GBP / (1 USD)				20,886		20,886		(11,443)			3,032		0002
FX FORWARD (0.8637 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	03/24/2023		1,512,102	(0.86369 EUR) / 1 USD				(21,431)		(21,431)		95,485			9,196		0002
FX FORWARD (0.8665 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		890,988	(0.86645 EUR) / 1 USD				(12,357)		(12,357)		56,409			4,813		0002
FX FORWARD 0.803 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2020	01/31/2023		9,555,252	0.80301 GBP / (1 USD)				763,931		763,931		(216,837)			55,243		0002
FX FORWARD (0.7809 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	09/30/2022		1,555,807	(0.78094 GBP) / 1 USD				(79,564)		(79,564)		31,649			7,779		0002
FX FORWARD 0.8431 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	11/30/2022		1,548,981	0.84313 EUR / (1 USD)				(20,689)		(20,689)		(95,484)			8,367		0002
FX FORWARD (0.7815 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/24/2020	11/30/2022		1,541,822	(0.78154 GBP) / 1 USD				(79,479)		(79,479)		32,609			8,328		0002
FX FORWARD (0.8298 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/30/2022		2,569,385	(0.82977 EUR) / 1 USD				74,406		74,406		155,930			13,879		0002
FX FORWARD (0.7556 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/30/2022		2,024,969	(0.75556 GBP) / 1 USD				(33,767)		(33,767)		41,495			10,938		0002
FX FORWARD 0.7364 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	01/31/2023		5,682,849	0.73642 GBP / (1 USD)				(53,131)		(53,131)		(118,748)			32,855		0002
FX FORWARD (0.7391 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	11/30/2022		4,656,815	(0.73913 GBP) / 1 USD				25,099		25,099		93,486			25,155		0002
FX FORWARD (0.8055 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	03/24/2023		972,044	(0.80551 EUR) / 1 USD				52,378		52,378		57,288			5,912		0002
FX FORWARD (0.8079 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	11/30/2022		1,579,411	(0.80789 EUR) / 1 USD				86,073		86,073		93,380			8,531		0002
FX FORWARD (1106.28 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2020	12/30/2021		21,012,258	(1106.28000 KRW)/1 USD				1,393,532		1,393,532		1,742,126			52,459		0002
FX FORWARD (0.881 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2020	12/30/2021		1,533,523	(0.88097 CHF) / 1 USD				81,840		81,840		92,935			3,829		0002
FX FORWARD (0.7993 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/23/2020	12/29/2023		19,142,448	(0.79927 EUR) / 1 USD				986,844		986,844		1,107,048			143,459		0002
FX FORWARD (6.6386 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/27/2021	01/28/2022		13,531,997	(6.63860 CNH) / 1 USD				(268,845)		(268,845)		(268,845)			38,795		0002
FX FORWARD (0.8022 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2024		7,149,472	(0.80215 EUR) / 1 USD				333,829		333,829		333,829			54,648		0002
FX FORWARD 0.8103 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		6,141,200	0.81026 EUR / (1 USD)				(258,462)		(258,462)		(258,462)			43,810		0002
FX FORWARD 0.7267 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		1,271,464	0.72672 GBP / (1 USD)				(29,804)		(29,804)		(29,804)			9,070		0002
FX FORWARD 0.8116 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2021	11/30/2022		1,309,761	0.81159 EUR / (1 USD)				(65,716)		(65,716)		(65,716)			7,075		0002
FX FORWARD (0.8159 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2021	04/29/2022		2,575,221	(0.81585 EUR) / 1 USD				129,240		129,240		129,240			9,790		0002
FX FORWARD (0.8192 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2021	11/30/2022		526,153	(0.81915 EUR) / 1 USD				21,759		21,759		21,759			2,842		0002
FX FORWARD (0.7152 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2021	11/30/2022		550,874	(0.71522 GBP) / 1 USD				20,648		20,648		20,648			2,976		0002
FX FORWARD (0.8168 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/04/2021	03/24/2023		2,085,043	(0.81676 EUR) / 1 USD				84,909		84,909		84,909			12,680		0002
FX FORWARD (0.728 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/24/2021	03/31/2022		1,681,395	(0.72796 GBP) / 1 USD				31,139		31,139		31,139			5,936		0002

SCHEDULE DB - PART A - SECTION 1

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FX FORWARD 0.9288 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/24/2021	12/30/2021		901,205	0.92875 CHF / (1 USD)				(1,844)		(1,844)		(1,844)			2,250		0002
FX FORWARD 0.8311 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/30/2021	10/13/2023		827,854	0.83106 EUR / (1 USD)				(14,655)		(14,655)		(14,655)			5,906		0002
FX FORWARD (1.2632 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/30/2021	03/31/2022		4,146,402	(1.26321 CAD) / 1 USD				12,446		12,446		12,446			14,640		0002
FX FORWARD 0.7247 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	10/13/2023		182,149	0.72468 GBP / (1 USD)				(4,765)		(4,765)		(4,765)			1,299		0002
FX FORWARD (0.8219 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/29/2022		7,007,944	(0.82191 EUR) / 1 USD				302,246		302,246		302,246			26,641		0002
FX FORWARD (0.7176 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	03/31/2022		3,841,830	(0.71762 GBP) / 1 USD				124,667		124,667		124,667			13,564		0002
FX FORWARD (1112.79 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	12/30/2021		10,855,031	(1112.79000 KRW)/1 USD				660,285		660,285		660,285			27,100		0002
FX FORWARD (0.7173 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	01/31/2023		500,490	(0.71729 GBP) / 1 USD				17,518		17,518		17,518			2,894		0002
FX FORWARD (0.7151 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/31/2022		3,071,092	(0.71512 GBP) / 1 USD				111,354		111,354		111,354			12,529		0002
FX FORWARD (0.8166 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/31/2022		15,471,508	(0.81655 EUR) / 1 USD				753,942		753,942		753,942			63,119		0002
FX FORWARD (0.8119 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/31/2022		29,125,610	(0.81193 EUR) / 1 USD				1,575,888		1,575,888		1,575,888			118,823		0002
FX FORWARD (0.7181 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	03/31/2022		455,342	(0.71814 GBP) / 1 USD				14,460		14,460		14,460			1,608		0002
FX FORWARD (1.2302 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	03/31/2022		432,465	(1.23015 CAD) / 1 USD				12,573		12,573		12,573			1,527		0002
FX FORWARD (0.8273 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	11/30/2022		438,778	(0.82729 EUR) / 1 USD				13,973		13,973		13,973			2,370		0002
FX FORWARD (0.7218 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	03/31/2022		1,989,470	(0.72180 GBP) / 1 USD				53,373		53,373		53,373			7,024		0002
FX FORWARD (0.8374 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	04/29/2022		12,562,117	(0.83743 EUR) / 1 USD				315,050		315,050		315,050			47,756		0002
FX FORWARD (0.9114 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/09/2021	12/30/2021		757,066	(0.91141 CHF) / 1 USD				15,652		15,652		15,652			1,890		0002
FX FORWARD (1.2492 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	03/31/2022		1,979,652	(1.24920 CAD) / 1 USD				27,809		27,809		27,809			6,990		0002
FX FORWARD (6.5754 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	01/28/2022		13,640,943	(6.57535 CNH) / 1 USD				(138,527)		(138,527)		(138,527)			39,107		0002
FX FORWARD (0.8369 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	05/31/2022		12,939,598	(0.83688 EUR) / 1 USD				324,319		324,319		324,319			52,789		0002
FX FORWARD (1146.79 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	12/30/2021		16,117,405	(1146.79000 KRW)/1 USD				518,047		518,047		518,047			40,238		0002
FX FORWARD (0.8405 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2021	11/30/2022		3,641,811	(0.84051 EUR) / 1 USD				59,776		59,776		59,776			19,672		0002
FX FORWARD (0.8378 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2021	03/24/2023		551,460	(0.83777 EUR) / 1 USD				8,906		8,906		8,906			3,354		0002
FX FORWARD (0.8303 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2021	12/29/2023		850,300	(0.83029 EUR) / 1 USD				12,866		12,866		12,866			6,372		0002
FX FORWARD 0.8446 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2021	04/29/2022		959,076	0.84456 EUR / (1 USD)				(16,105)		(16,105)		(16,105)			3,646		0002
FX FORWARD (0.7271 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2021	11/30/2022		6,780,640	(0.72706 GBP) / 1 USD				146,346		146,346		146,346			36,627		0002
FX FORWARD (0.844 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2021	05/31/2022		350,703	(0.84401 EUR) / 1 USD				5,880		5,880		5,880			1,431		0002
FX FORWARD (8.6432 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/28/2021	10/29/2021		715,360	(8.64320 SEK) / 1 USD				8,490		8,490		8,490			1,008		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.8417 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/28/2021	07/29/2022		37,489,046	(0.84173 EUR) / 1 USD				681,415		681,415		681,415			170,503		0002
FX FORWARD (0.8469 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/28/2021	10/29/2021		2,637,882	(0.84689 EUR) / 1 USD				47,570		47,570		47,570			3,718		0002
FX FORWARD (0.7219 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/28/2021	10/29/2021		1,964,354	(0.72186 GBP) / 1 USD				52,326		52,326		52,326			2,768		0002
FX FORWARD 0.8401 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2021	10/29/2021		333,297	0.84009 EUR / (1 USD)				(8,639)		(8,639)		(8,639)			470		0002
FX FORWARD (8.5534 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2021	10/29/2021		342,554	(8.55340 SEK) / 1 USD				7,582		7,582		7,582			483		0002
FX FORWARD (8.578 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2021	10/29/2021		119,142	(8.57796 SEK) / 1 USD				2,302		2,302		2,302			168		0002
FX FORWARD (0.7221 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/09/2021	10/29/2021		166,187	(0.72207 GBP) / 1 USD				4,380		4,380		4,380			234		0002
FX FORWARD 0.8363 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/17/2021	10/13/2023		6,545,488	0.83631 EUR / (1 USD)				(75,554)		(75,554)		(75,554)			46,694		0002
FX FORWARD 0.7281 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/17/2021	10/13/2023		1,802,286	0.72811 GBP / (1 USD)				(38,893)		(38,893)		(38,893)			12,857		0002
FX FORWARD (0.7287 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/23/2021	10/29/2021		993,598	(0.72866 GBP) / 1 USD				17,359		17,359		17,359			1,400		0002
FX FORWARD (0.8508 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/23/2021	10/29/2021		907,378	(0.85080 EUR) / 1 USD				12,248		12,248		12,248			1,279		0002
FX FORWARD (8.7082 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/23/2021	10/29/2021		376,544	(8.70815 SEK) / 1 USD				1,673		1,673		1,673			531		0002
FX FORWARD (0.727 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2021	03/31/2022		4,468,814	(0.72703 GBP) / 1 USD				88,352		88,352		88,352			15,778		0002
FX FORWARD 0.8459 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2021	04/29/2022		11,299,811	0.84585 EUR / (1 USD)				(172,779)		(172,779)		(172,779)			42,957		0002
FX FORWARD (0.7288 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/31/2022		48,921,173	(0.72884 GBP) / 1 USD				909,126		909,126		909,126			234,338		0002
FX FORWARD (1172.02 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/26/2021	12/30/2021		16,749,714	(1172.02000 KRW)/1 USD				181,831		181,831		181,831			41,817		0002
FX FORWARD 0.7249 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/07/2021	10/29/2021		435,894	0.72494 GBP / (1 USD)				(9,800)		(9,800)		(9,800)			614		0002
FX FORWARD (8.5759 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/07/2021	10/29/2021		276,939	(8.57588 SEK) / 1 USD				5,418		5,418		5,418			390		0002
FX FORWARD (0.8519 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2021	10/29/2021		250,017	(0.85194 EUR) / 1 USD				3,045		3,045		3,045			352		0002
FX FORWARD 8.6811 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2021	10/29/2021		102,061	8.68106 SEK / (1 USD)				(770)		(770)		(770)			144		0002
FX FORWARD 0.7318 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2021	10/29/2021		472,783	0.73183 GBP / (1 USD)				(6,238)		(6,238)		(6,238)			666		0002
FX FORWARD (0.848 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2021	09/30/2022		2,232,421	(0.84795 EUR) / 1 USD				21,326		21,326		21,326			11,162		0002
FX FORWARD (0.8494 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2021	07/29/2022		614,578	(0.84936 EUR) / 1 USD				5,713		5,713		5,713			2,795		0002
FX FORWARD (0.7305 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/30/2022		1,063,685	(0.73047 GBP) / 1 USD				17,733		17,733		17,733			5,318		0002
FX FORWARD (0.7305 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/27/2021	08/31/2022		10,852,166	(0.73045 GBP) / 1 USD				178,222		178,222		178,222			51,983		0002
FX FORWARD (0.8348 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	01/31/2024		758,303	(0.83475 EUR) / 1 USD				6,371		6,371		6,371			5,796		0002
FX FORWARD 0.9234 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/27/2021	12/30/2021		140,786	0.92338 CHF / (1 USD)				(1,100)		(1,100)		(1,100)			351		0002
FX FORWARD 0.8353 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	12/29/2023		359,155	0.83529 EUR / (1 USD)				(3,327)		(3,327)		(3,327)			2,692		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.8467 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/27/2021	11/30/2022		987,381	(0.84668 EUR) / 1 USD				9,096		9,096		9,096			5,334		0002
FX FORWARD (5.4445 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2021	12/30/2021		9,721,003	(5.44450 BRL) / 1 USD				153,348		153,348		153,348			24,269		0002
FX FORWARD (0.8494 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2021	09/30/2022		74,366,677	(0.84935 EUR) / 1 USD				589,535		589,535		589,535			371,833		0002
FX FORWARD (0.7385 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/28/2021	12/30/2021		61,932,801	(0.73849 GBP) / 1 USD				248,643		248,643		248,643			154,620		0002
FX FORWARD (8.7265 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/28/2021	12/30/2021		3,186,768	(8.72648 SEK) / 1 USD				4,746		4,746		4,746			7,956		0002
FX FORWARD (5.4904 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/29/2021	12/30/2021		787,376	(5.49039 BRL) / 1 USD				5,891		5,891		5,891			1,966		0002
1439999999. Subtotal - Forwards - Hedging Other													14,542,459	XXX	14,542,459		17,662,193			3,357,088	XXX	XXX
1479999999. Subtotal - Forwards													14,542,459	XXX	14,542,459		17,662,193			3,357,088	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(2,054,303)	(27,348,860)	(2,155,222)	(14,145,860)	XXX	(14,145,860)	528,260	17,662,193	753,467		3,357,088	XXX	XXX
1719999999. Subtotal - Replication										17,756,314	2,402,000	5,721,625	13,275,576	XXX	18,076,485			(3,912,955)		754,500,000	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										15,702,011	(24,946,860)	3,566,403	(870,285)	XXX	3,930,625	528,260	17,662,193	(3,159,488)		757,857,088	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ1	597	133,100,662	FUTURE S&P500 EMINI DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME LCZ7XYGSLJUHFXXNXD88	09/14/2021	4,458.9837	4,297.7500	(1,552,200)		(4,812,825)				(4,812,825)	6,865,500	100/100	50
FAZ1	116	31,279,090	FUTURE S&P MID 400 EMINI DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME LCZ7XYGSLJUHFXXNXD88	09/14/2021	2,696.4733	2,633.2000	(493,000)		(733,970)				(733,970)	1,566,000	100/100	100
MFSZ1	219	25,979,010	FUTURE MSCI EAFE INDEX DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	ICE 5493004R83R1LVX2IL36	09/14/2021	2,372.5123	2,267.0000	(90,885)		(1,155,360)				(1,155,360)	1,326,921	100/100	50
RTYZ1	479	53,543,973	FUTURE RUSSELL 2000 EMINI CME DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME LCZ7XYGSLJUHFXXNXD88	09/14/2021	2,235.6565	2,200.8000	(505,345)		(834,813)				(834,813)	3,113,500	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(2,641,430)		(7,536,968)				(7,536,968)	12,871,921	XXX	XXX
TUZ1	80	160,000	FUTURE US 2YR NOTE DEC 21	PENDING - FUTURE US 2YR NOTE DEC 21, effective 08/27/2021, attached to Cash Security - (91282CBH3)		Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	110.1437	110.0273	3,125					(18,621)	(18,621)	24,800		2,000
TUZ1	200	400,000	FUTURE US 2YR NOTE DEC 21	PENDING - FUTURE US 2YR NOTE DEC 21, effective 08/27/2021, attached to Cash Security - (91282CBH3)		Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	110.1437	110.0273	7,812					(46,550)	(46,550)	62,000		2,000
TYZ1	15	15,000	FUTURE US 10YR NOTE DEC 21	PENDING - FUTURE US 10YR NOTE DEC 21, effective 08/27/2021, attached to Cash Security - (912828VS6)		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2229	131.6094	2,109					(24,203)	(24,203)	21,000		1,000
UXYZ1	53	53,000	FUTURE US ULTRA 10YR NOTE DEC 21	PENDING - FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/03/2021, attached to Cash Security - (91282CBM2)		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/03/2021	147.8398	145.2500	9,109					(137,262)	(137,262)	116,600		1,000
UXYZ1	17	17,000	FUTURE US ULTRA 10YR NOTE DEC 21	PENDING - FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/03/2021, attached to Cash Security - (91282CBM2)		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/03/2021	147.8398	145.2500	2,922					(44,027)	(44,027)	37,400		1,000
UXYZ1	27	27,000	FUTURE US ULTRA 10YR NOTE DEC 21	PENDING - FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/03/2021, attached to Cash Security - (91282CBM2)		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/09/2021	147.7556	145.2500	4,641					(67,652)	(67,652)	59,400		1,000
UXYZ1	12	12,000	FUTURE US ULTRA 10YR NOTE DEC 21	PENDING - FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/03/2021, attached to Cash Security - (91282CBM2)		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/09/2021	148.1094	145.2500	2,063					(34,313)	(34,313)	26,400		1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
UXYZ1	8	8,000	FUTURE US ULTRA 10YR NOTE DEC 21	PENDING - FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/03/2021, attached to Cash Security - (91282CBM2)		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/09/2021	147.7556	145.2500	1,375					(20,045)	(20,045)	17,600		1,000
UXYZ1	41	41,000	FUTURE US ULTRA 10YR NOTE DEC 21	PENDING - FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/03/2021, attached to Cash Security - (91282CBM2)		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/09/2021	148.1094	145.2500	7,047					(117,234)	(117,234)	90,200		1,000
UXYZ1	15	15,000	FUTURE US ULTRA 10YR NOTE DEC 21	PENDING - FUTURE US ULTRA 10YR NOTE DEC 21, effective 09/03/2021, attached to Cash Security - (91282CBM2)		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2021	147.8750	145.2500	2,578					(39,375)	(39,375)	33,000		1,000
1549999999. Subtotal - Long Futures - Replication												42,781					(549,282)	(549,282)	488,400	XXX	XXX
1579999999. Subtotal - Long Futures												(2,598,649)		(7,536,968)			(549,282)	(8,086,249)	13,360,321	XXX	XXX
ESZ1	1,165	259,732,940	FUTURE S&P500 EMINI DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	CME LCZ7XYGSLJUHFXXNXD88	09/14/2021	4,458.9346	4,297.7500	3,029,000					9,389,003	9,389,003	13,397,500	0002	50
ESZ1	225	49,541,150	FUTURE S&P500 EMINI DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	CME LCZ7XYGSLJUHFXXNXD88	09/23/2021	4,403.6578	4,297.7500	585,000					1,191,463	1,191,463	2,587,500	0002	1,000
FVZ1	77	77,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/14/2021	123.5234	122.7422	(6,617)					60,156	60,156	55,825	0001	1,000
FVZ1	225	225,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4722	122.7422	(19,336)					164,258	164,258	163,125	0001	1,000
FVZ1	225	225,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4731	122.7422	(19,336)					164,453	164,453	163,125	0001	1,000
FVZ1	134	134,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/14/2021	123.5234	122.7422	(11,516)					104,687	104,687	97,150	0001	1,000
FVZ1	70	70,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4727	122.7422	(6,016)					51,133	51,133	50,750	0001	1,000
FVZ1	60	60,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4844	122.7422	(5,156)					44,531	44,531	43,500	0001	1,000
TYZ1	28	28,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	131.6094	(3,938)					47,032	47,032	39,200	0001	1,000
TYZ1	450	450,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	131.6094	(63,281)					755,870	755,870	630,000	0001	50
TYZ1	2,150	2,150,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	131.6094	(302,344)					3,611,379	3,611,379	3,010,000	0001	1,000
TYZ1	300	300,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/09/2021	133.5313	131.6094	(42,188)					576,563	576,563	420,000	0001	1,000
TYZ1	300	300,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/14/2021	133.5844	131.6094	(42,188)					592,500	592,500	420,000	0001	1,000
WNZ1	11	11,000	FUTURE US ULTRA T-BOND DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	197.2088	191.0625	1,719					67,609	67,609	71,500	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												3,093,804					16,820,636	16,820,636	21,149,175	XXX	XXX
1649999999. Subtotal - Short Futures												3,093,804					16,820,636	16,820,636	21,149,175	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(2,641,430)		(7,536,968)				(7,536,968)	12,871,921	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1709999999. Subtotal - Hedging Other												3,093,804					16,820,636	16,820,636	21,149,175	XXX	XXX
1719999999. Subtotal - Replication												42,781					(549,282)	(549,282)	488,400	XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												495,155		(7,536,968)			16,271,354	8,734,387	34,509,496	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		1,650,002	(7,536,968)	1,650,002	7,687,290	(3,163,344)	7,687,290	34,509,496	34,509,496
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y				(177,903)			(177,903)			
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	11,300,000		11,490,376	(1,329,544)		11,490,376	(1,329,544)		1,377,962	238,794
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y				(536,139)			(536,139)		8,328	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y				(371,464)			(371,464)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	6,700,000		5,522,839	(860,708)		5,522,839	(860,708)		1,005,277	
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	2,240,000		3,075,176	(4,418,404)		3,095,621	(4,398,456)		5,465,520	1,882,292
MORGAN STANLEY CAPITAL PARTNERS	I7331LVCZKQKX5T7XV54	Y	Y				(580,547)			(580,547)			
0299999999. Total NAIC 1 Designation				20,240,000		20,088,391	(8,274,710)		20,108,836	(8,254,762)		7,857,088	2,121,086
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						11,645,522	(25,979,490)		14,027,250	(25,979,490)		750,000,000	735,666,032
0999999999 - Gross Totals				20,240,000		33,383,915	(41,791,167)	1,650,002	41,823,376	(37,397,596)	7,687,290	792,366,584	772,296,614
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						33,383,915	(41,791,167)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Cash		CASH	817,733	817,733	817,733		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	390,000	390,000	390,000		V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	610,000	610,000	610,000		V
JPMORGAN CHASE BANK, N.A. (ICE) 549300HWWR1D80TS2G29	Cash		CASH	26,580,743	26,580,743	26,580,743		I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-ZW-3	TREASURY NOTE	7,366,410	7,500,000	7,500,917	06/30/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-6R-6	TREASURY NOTE	9,682,512	9,250,000	9,737,625	04/30/2024	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-K7-4	TREASURY NOTE	9,423,981	9,000,000	9,574,051	08/15/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-ZD-5	TREASURY NOTE	4,018,908	4,000,000	4,019,836	03/15/2023	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AZ-4	TREASURY NOTE	15,203,919	15,500,000	15,304,950	11/30/2025	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-CJ-8	TREASURY NOTE	16,441,986	16,500,000	16,644,644	06/30/2026	I
0199999999 - Total				90,536,191	90,148,476	91,180,499	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	11,300,000	11,300,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	6,700,000	6,700,000	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	2,240,000	2,240,000	XXX		V
0299999999 - Total				20,240,000	20,240,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		4,170,304	4,170,304	10/01/2021
8699999. Total - Real Estate (Schedule A type)				4,170,304	4,170,304	XXX
9999999 - Totals				4,170,304	4,170,304	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (67,098,501) Book/Adjusted Carrying Value $ (67,098,501)
2. Average balance for the year Fair Value $ 20,468,043 Book/Adjusted Carrying Value $ 20,468,043
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 4,170,304 NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
85749P-10-1	STATE STREET CL INST LIQUID RSV			231,982,542	231,982,542	12/31/2022
23102U-X1-5	CUMMINS INC			34,999,930	35,000,000	10/01/2021
49436T-X5-1	KIMBERLY-CLARK CORP			6,599,934	6,599,956	10/05/2021
42786T-XC-7	HERSHEY COMPANY THE			59,998,620	59,998,900	10/12/2021
69372A-XF-4	PACCAR FINANCIAL CORP.			6,299,792	6,299,829	10/15/2021
63743C-XD-0	NATIONAL RURAL UTILITIES COOP FINA			2,499,930	2,499,917	10/13/2021
81686M-X1-5	SEMPRA ENERGY			19,499,922	19,500,000	10/01/2021
29251U-X7-8	ENBRIDGE (US) INC			1,499,963	1,499,960	10/07/2021
64587A-X5-8	NEW JERSEY NATURAL GAS CO			11,499,885	11,499,808	10/05/2021
66522T-XE-1	NORTHERN ILLINOIS GAS COMPANY			4,999,845	4,999,856	10/14/2021
23336G-X4-8	DTE ELECTRIC CO			7,849,898	7,849,941	10/04/2021
03675L-X1-4	ANTHEM INC			8,499,975	8,500,000	10/01/2021
49436T-XC-6	KIMBERLY-CLARK CORP			5,999,850	5,999,890	10/12/2021
03028T-X1-1	AMERICAN TRANSMISSION CO			16,999,966	17,000,000	10/01/2021
64106G-XM-0	NESTLE FINANCE INTERNATIONAL LTD			10,999,681	10,999,633	10/21/2021
68236A-X8-8	ONE GAS INC			4,999,920	4,999,854	10/08/2021
14912D-XF-1	CATERPILLAR FINANCIAL SERVICES COR			15,089,687	15,090,648	10/15/2021
69372A-X4-9	PACCAR FINANCIAL CORP.			1,099,991	1,099,995	10/04/2021
1725E2-X1-4	CINTAS CORPORATION NO. 2			2,410,993	2,411,000	10/01/2021
34108A-X5-1	FLORIDA POWER AND LIGHT CO			49,999,150	49,999,667	10/05/2021
14912D-XR-5	CATERPILLAR FINANCIAL SERVICES COR			29,994,960	29,998,800	10/25/2021
1725E2-X8-9	CINTAS CORPORATION NO. 2			3,099,916	3,099,910	10/08/2021
1725E2-XE-6	CINTAS CORPORATION NO. 2			11,999,300	11,999,350	10/14/2021
68236A-X6-2	ONE GAS INC			9,999,880	9,999,778	10/06/2021
6698M4-XC-1	NOVARTIS FINANCE CORP			29,599,290	29,599,548	10/12/2021
91842J-X6-1	VW CREDIT INC			4,999,890	4,999,889	10/06/2021
05531M-X6-0	BAT INTL FINANCE PLC ABS			10,999,758	10,999,771	10/06/2021
66522T-X6-8	NORTHERN ILLINOIS GAS COMPANY			16,999,626	16,999,788	10/06/2021
71112J-X5-8	PEOPLES GAS LIGHT AND COKE COMPANY			3,499,941	3,499,965	10/05/2021
71112J-X6-6	PEOPLES GAS LIGHT AND COKE COMPANY			8,749,884	8,749,903	10/06/2021
03040L-X8-7	AMERICAN WATER CAPITAL CORP.			4,999,865	4,999,913	10/08/2021
85462C-X1-8	STANLEY WORKS			8,649,983	8,650,000	10/01/2021
34108A-XJ-1	FLORIDA POWER AND LIGHT CO			14,999,055	14,999,575	10/18/2021
63743C-X5-7	NATIONAL RURAL UTILITIES COOP FINA			13,664,863	13,664,853	10/05/2021
63743C-XN-8	NATIONAL RURAL UTILITIES COOP FINA			2,653,870	2,653,876	10/22/2021
67021J-X5-6	NSTAR ELECTRIC CO			8,999,946	8,999,920	10/05/2021
6708K2-X1-8	OGE ENERGY CORPORATION			15,999,936	16,000,000	10/01/2021
97670R-X7-5	WISCONSIN GAS CO			8,499,851	8,499,873	10/07/2021
03040L-X6-1	AMERICAN WATER CAPITAL CORP.			4,999,900	4,999,938	10/06/2021
63743C-XK-4	NATIONAL RURAL UTILITIES COOP FINA			4,507,802	4,507,775	10/19/2021
66522T-XC-5	NORTHERN ILLINOIS GAS COMPANY			19,999,140	19,999,572	10/12/2021
3773E2-XK-0	GLAXOSMITHKLINE FINANCE PLC			49,997,550	49,998,250	10/19/2021
68236A-XD-7	ONE GAS INC			2,249,937	2,249,880	10/13/2021
30229A-XR-5	EXXON MOBIL CORPORATION			1,689,929	1,689,932	10/25/2021
37790A-X6-5	GLENCORE FUNDING LLC			24,999,425	24,999,410	10/06/2021
45856W-X4-6	INTERCONTINENTAL EXCHANGE INC			10,999,316	10,999,853	10/04/2021
30035M-X6-9	EVERGY KANSAS CENTRAL INC			7,999,824	7,999,833	10/06/2021
69372A-XE-7	PACCAR FINANCIAL CORP.			1,269,961	1,269,972	10/14/2021
03040L-XD-6	AMERICAN WATER CAPITAL CORP.			4,999,770	4,999,850	10/13/2021
01306M-X5-4	ALBERTA (PROVINCE OF)			3,224,968	3,224,971	10/05/2021
01306M-XM-7	ALBERTA (PROVINCE OF)			5,749,730	5,749,808	10/21/2021
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			299,453,854	299,453,854	12/31/2022
4812A0-36-7	JPMORGAN PRIME CL CAPITAL			299,588,548	299,588,548	12/31/2022
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF			4,170,304	4,170,304	12/31/2022
665279-84-0	NORTHERN INST GVT SLCT WLMS CPT			5,186,588	5,186,588	12/31/2022
8699999. Total - Real Estate (Schedule A type)				1,463,325,830	1,463,334,443	XXX
9999999 - Totals				1,463,325,830	1,463,334,443	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 627,107,436 — Book/Adjusted Carrying Value $ 627,097,272
2. Average balance for the year — Fair Value $ 1,178,826,224 — Book/Adjusted Carrying Value $ 1,178,830,927

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A.	New York, New York					(926,363,066)	(943,874,732)	(988,986,346)	XXX
Bank of New York Mellon	New York, New York		0.010	401		57,626,327	27,169,449	70,150,856	XXX
Bank of New York Mellon	New York, New York					83	83	5,775,367	XXX
Citibank, N.A.	New York, New York					282,243	248,221	253,974	XXX
Fifth Third Bank	Cincinnati, Ohio					316,351	923	(296)	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					161,374			XXX
Branch Banking and Trust Co.	Richmond, Virginia					(5,487)			XXX
Huntington National Bank	Columbus, Ohio					(13,780)			XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.050	14	5	33,967,412	27,294,277	35,307,519	XXX
KeyBank National Association	Cleveland, Ohio					286,441	1,966		XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(138,605,428)	(90,321,444)	(95,269,572)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					2,333,789	2,413,940	2,402,967	XXX
Northrim Bank	Anchorage, Alaska		0.600	399	462	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	814	467	(969,747,032)	(976,800,608)	(970,098,821)	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	814	467	(969,747,032)	(976,800,608)	(970,098,821)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	814	467	(969,747,032)	(976,800,608)	(970,098,821)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
	ALBERTA (PROVINCE OF)		09/20/2021		10/05/2021	3,224,971		79
	ALBERTA (PROVINCE OF)		09/30/2021		10/21/2021	5,749,808		10
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						8,974,780		88
1099999. Total - All Other Government Bonds						8,974,780		88
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	AMERICAN TRANSMISSION CO		09/10/2021		10/01/2021	17,000,000		893
	AMERICAN WATER CAPITAL CORP.		09/16/2021		10/06/2021	4,999,938		188
	AMERICAN WATER CAPITAL CORP.		09/17/2021		10/08/2021	4,999,913		175
	AMERICAN WATER CAPITAL CORP.		09/14/2021		10/13/2021	4,999,850		256
	ANTHEM INC		09/29/2021		10/01/2021	8,500,000		43
	BAT INTL FINANCE PLC ABS		09/29/2021		10/06/2021	10,999,771		46
	CATERPILLAR FINANCIAL SERVICES COR		09/17/2021		10/15/2021	15,090,648		352
	CATERPILLAR FINANCIAL SERVICES COR		09/24/2021		10/25/2021	29,998,800		350
	CINTAS CORPORATION NO. 2		09/17/2021		10/01/2021	2,411,000		141
	CINTAS CORPORATION NO. 2		09/24/2021		10/08/2021	3,099,910		90
	CINTAS CORPORATION NO. 2		09/30/2021		10/14/2021	11,999,350		50
	CUMMINS INC		09/03/2021		10/01/2021	35,000,000		2,450
	DTE ELECTRIC CO		09/28/2021		10/04/2021	7,849,941		59
	ENBRIDGE (US) INC		09/23/2021		10/07/2021	1,499,960		53
	EVERGY KANSAS CENTRAL INC		09/22/2021		10/06/2021	7,999,833		300
	EXXON MOBIL CORPORATION		09/27/2021		10/25/2021	1,689,932		11
	FLORIDA POWER AND LIGHT CO		09/20/2021		10/05/2021	49,999,667		917
	FLORIDA POWER AND LIGHT CO		09/16/2021		10/18/2021	14,999,575		375
	GLAXOSMITHKLINE FINANCE PLC		09/15/2021		10/19/2021	49,998,250		1,556
	GLENCORE FUNDING LLC		09/28/2021		10/06/2021	24,999,410		118
	HERSHEY COMPANY THE		09/15/2021		10/12/2021	59,998,900		1,600
	INTERCONTINENTAL EXCHANGE INC		09/20/2021		10/04/2021	10,999,853		538
	KIMBERLY-CLARK CORP		09/13/2021		10/05/2021	6,599,956		198
	KIMBERLY-CLARK CORP		09/13/2021		10/12/2021	5,999,890		180
	NATIONAL RURAL UTILITIES COOP FINA		09/17/2021		10/05/2021	13,664,853		513
	NATIONAL RURAL UTILITIES COOP FINA		09/24/2021		10/13/2021	2,499,917		49
	NATIONAL RURAL UTILITIES COOP FINA		09/28/2021		10/19/2021	4,507,775		38
	NATIONAL RURAL UTILITIES COOP FINA		09/30/2021		10/22/2021	2,653,876		6
	NESTLE FINANCE INTERNATIONAL LTD		09/23/2021		10/21/2021	10,999,633		147
	NEW JERSEY NATURAL GAS CO		09/24/2021		10/05/2021	11,499,808		335
	NORTHERN ILLINOIS GAS COMPANY		09/28/2021		10/06/2021	16,999,788		128
	NORTHERN ILLINOIS GAS COMPANY		09/29/2021		10/12/2021	19,999,572		78
	NORTHERN ILLINOIS GAS COMPANY		09/30/2021		10/14/2021	4,999,856		11
	NOVARTIS FINANCE CORP		09/28/2021		10/12/2021	29,599,548		123
	NSTAR ELECTRIC CO		09/24/2021		10/05/2021	8,999,920		140
	OGE ENERGY CORPORATION		09/27/2021		10/01/2021	16,000,000		320
	ONE GAS INC		09/22/2021		10/06/2021	9,999,778		400
	ONE GAS INC		09/24/2021		10/08/2021	4,999,854		146
	ONE GAS INC		09/29/2021		10/13/2021	2,249,880		20
	PACCAR FINANCIAL CORP.		09/07/2021		10/04/2021	1,099,995		44
	PACCAR FINANCIAL CORP.		09/15/2021		10/14/2021	1,269,972		34
	PACCAR FINANCIAL CORP.		09/17/2021		10/15/2021	6,299,829		172
	PEOPLES GAS LIGHT AND COKE COMPANY		09/29/2021		10/05/2021	3,499,965		18
	PEOPLES GAS LIGHT AND COKE COMPANY		09/30/2021		10/06/2021	8,749,903		19
	SEMPRA ENERGY		09/23/2021		10/01/2021	19,500,000		784
	STANLEY WORKS		09/30/2021		10/01/2021	8,650,000		171
	VW CREDIT INC		09/28/2021		10/06/2021	4,999,889		67
	WISCONSIN GAS CO		09/30/2021		10/07/2021	8,499,873		21
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						613,977,828		14,720
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						613,977,828		14,720
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						622,952,608		14,808
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						622,952,608		14,808
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		09/30/2021	0.030				9
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL		09/30/2021	0.010		3,645,019	18	34
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,645,019	18	43
09248U-55-1	BLACKROCK TREASURY TRUST		09/30/2021	0.010				7
09248U-61-9	TREASURY TEMP FUND		09/30/2021	0.040				8,501
26188J-20-6	DREYFUS CASH MANAGEMENT INST		09/30/2021	0.030				
4812A0-36-7	JPMORGAN PRIME CL CAPITAL		09/28/2021	0.070		299,588,548	16,175	65,006
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		09/30/2021	0.050				2,845
4812C0-67-0	JPMORGAN US GOVT MM-CP		09/30/2021	0.030				27
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		09/30/2021	0.060		299,453,854	8,805	4,457
665279-84-0	NORTHERN INST GVT SLCT WLMS CPT		09/30/2021	0.030		5,186,588	173	
857492-70-6	STATE STR INSTI US GOVT CL INST		09/30/2021	0.030				72
85749P-10-1	STATE STREET CL INST LIQUID RSV		09/30/2021	0.040		231,982,542	277	104
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF		09/30/2021			4,170,304		
8699999. Subtotal - All Other Money Market Mutual Funds						840,381,835	25,429	81,019
	ALLSTATE SHORT TERM POOL LLC		09/30/2021	0.080		2,543,195,612	78,463	(7,971,020)
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						2,543,195,612	78,463	(7,971,020)
9999999 - Total Cash Equivalents						4,010,175,073	103,910	(7,875,150)